



ACIS CLO 2014-4, Ltd.

Monthly Report

As of September 21, 2020



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As of Date: 09/21/2020
Payment Date: 11/02/2020



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Notice

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Each Holder of a Floating Rate Note (other than those issued pursuant to Regulation S) or any interest therein is required at all times to be (A) either (x) a "Qualified Institutional Buyer" within the meaning of Rule 144A ("Rule 144A") under the U.S. Securities Act of 1933, as amended (the "Securities Act") or (y) in the case of the Class D Notes and the Class E Notes only, an "Institutional Accredited Investor" as defined in Rule 501(a)(1), (2), (3) or (7) of Regulation D under the Securities Act or an entity all of the Investors in which are such accredited investors and (B) a "Qualified Purchaser" within the meaning of Section 3(c)(7) of the U.S. Investment Company Act of 1940, as amended (the "Investment Company Act") and each such Holder (i) is not formed for the purpose of investing in the Notes (unless all of its beneficial owners are Qualified Purchasers), (ii) is not a dealer described in paragraph (a)(1)(ii) of Rule 144A (unless such Holder owns and invests on a discretionary basis at least U.S.\$25 million in securities of issuers that are not affiliated persons of such dealer), (iii) is not a plan referred to in paragraph (a)(1)(i)(D) or (E) of Rule 144A or a trust fund referred to in paragraph (a)(1)(i)(F) of Rule 144A that holds the assets of such plan (unless investment decisions are made solely by the fiduciary, trustee or sponsor of such plan), (iv) each account for which it holds Notes is holding Notes in at least the minimum denomination set forth in this Indenture and (v) will provide written notice of the foregoing and any other applicable transfer restrictions to any transferee of a Note or any interest therein. Each Holder of a Subordinated Note (other than those issued pursuant to Regulation S) or any interest therein is required at all times to be (i) either (A) a "Qualified Institutional Buyer" within the meaning of Rule 144A under the Securities Act who is also a "Qualified Purchaser" within the meaning of Section 3(c)(7) of the Investment Company Act and each such Holder (i) is not formed for the purpose of investing in the Notes (unless all of its beneficial owners are Qualified Purchasers), (ii) is not a dealer described in paragraph (a)(1)(ii) of Rule 144A (unless such Holder owns and invests on a discretionary basis at least U.S.\$25 million in securities of issuers that are not affiliated persons of such dealer), (iii) is not a plan referred to in paragraph (a)(1)(i)(D) or (E) of Rule 144A or a trust fund referred to in paragraph (a)(1)(i)(F) of Rule 144A that holds the assets of such plan (unless investment decisions are made solely by the fiduciary, trustee or sponsor of such plan), (iv) each account for which it holds Notes is holding Notes in at least the minimum denomination set forth in this Indenture and (v) will provide written notice of the foregoing and any other applicable transfer restrictions to any transferee of a Note or any interest therein or (B) an "Accredited Investor" as defined in Rule 501(a) of Regulation D under the Securities Act who is also a "Knowledgeable Employee" as defined for purposes of Rule 3c-5 of the Investment Company Act or a corporation, partnership, limited liability company or other entity (other than a trust) each shareholder, partner, member or other equity owner of which is an Accredited Investor that a Knowledgeable Employee. The Notes (other than those issued pursuant to Regulation S) and any interest therein may only be transferred to a transferee that can make the foregoing representations, as applicable, and the Co-Issuers have the right, at any time, to force any Holder of a Note who is not a Qualified Institutional Buyer, Institutional Accredited Investor, Qualified Purchaser, Accredited Investor and/or Knowledgeable Employee, as applicable, to sell or redeem its Notes.



ACIS CLO 2014-4, Ltd.
Executive Summary
 As of Date: 09/21/2020
 Payment Date: 11/02/2020

Contact Information			Electronic Reports			Relevant Dates				
Issuer:	ACIS CLO 2014-4, Ltd.		Issue ID:		ACIS1404	Closing Date:		05-Jun-14		
Co-Issuer:	ACIS CLO 2014-4, LLC		Monthly Data File Name:			First Payment Date:		03-Nov-14		
Investment Advisor:	Acis Capital Management, LP		ACIS1404_09/21/20_D_3.CSV		Test History Standard	Interim Ramp-Up Date:		21-Jul-14		
Rated By:	Moody's Investors Service, Inc.		ACIS1404_09/21/20_D_4.CSV		Holdings Standard	Investment Period End Date:		21-Jul-14		
	S&P Global Ratings		ACIS1404_09/21/20_D_2.CSV		Transaction Details Standard	Reinvestment Period End Date:		05-Jun-19		
Account Manager:	Taylor Potts		ACIS1404_09/21/20_D_12.CSV		Amortization	Scheduled Termination Date:		01-May-26		
Phone:	312/332-7830		ACIS1404_09/21/20_D_13.CSV		Cash Account Summary					
Email:	taylor.potts@usbank.com									

Asset Positions			Account Balances			Note Information					
Position	Current Count	Current	Account	Currency	Balance	Note	Total Commitment	Current Balance	Expected Interest Payment	Index	Coupon
Delayed Draw Loan	-	-	Collection Account - Interest	USD	1,361,278.41	Class A	296,000,000.00	65,160,094.26	275,230.81	0.25100 %	1.67100 %
Revolving Credit	-	-	Collection Account - Principal	USD	12,548,863.26	Class B	68,000,000.00	68,000,000.00	347,387.44	0.25100 %	2.02100 %
Term Loan	77	224,088,705.19	Custodial Account	USD	0.00	Class C	33,000,000.00	33,000,000.00	233,650.08	0.25100 %	2.80100 %
Cash	-	12,548,863.26	Expense Reserve Account	USD	0.00	Class D	28,500,000.00	28,500,000.00	241,411.63	0.25100 %	3.35100 %
Settled Par Amount	-	224,158,647.93	Hedge Account	USD	0.00	Class E	20,500,000.00	20,500,000.00	261,740.01	0.25100 %	5.05100 %
			Interest Reserve Account	USD	0.00	Class F	4,000,000.00	4,000,000.00	54,610.11	0.25100 %	5.40100 %
			Letter of Credit Reserve Account	USD	0.00	Sub Notes	50,750,000.00	50,750,000.00	N/A	N/A	N/A
			Payment Account	USD	0.00	Totals:	500,750,000.00	269,910,094.26	1,414,030.08		
			Ramp-Up Account	USD	0.00						
			Revolver Funding Account	USD	0.00						

Coverage Tests					Quality Tests				
Test Name	Current Threshold	09/21/2020 Current	Result	08/21/2020 Prior	Test Name	Current Threshold	09/21/2020 Current	Result	08/21/2020 Prior
Class A/B Overcollateralization Test	123.20%	169.90%	Pass	170.15%	Minimum Weighted Average Coupon Test	5.00%	-	N/A	-
Class C Overcollateralization Test	114.20%	136.15%	Pass	136.36%	Moody's Weighted Average Recovery Rate Test	44.00%	49.0%	Pass	48.9%
Class D Overcollateralization Test	108.00%	116.22%	Pass	116.39%	Minimum Floating Spread Test	3.20%	3.90%	Pass	3.92%
Class E Overcollateralization Test	104.70%	105.15%	Pass	105.30%	Moody's Diversity Test	45	33	Fail	34
Class A/B Interest Coverage Test	120.00%	376.75%	Pass	375.35%	Maximum Moody's Rating Factor Test	3,020	4,087	Fail	4,176
Class C Interest Coverage Test	115.00%	273.95%	Pass	272.93%	Weighted Average Life Test	1.70	2.75	Fail	2.83
Class D Interest Coverage Test	110.00%	213.70%	Pass	212.90%					
Class E Interest Coverage Test	105.00%	172.55%	Pass	171.91%					



Note Summary Information

As of Date: 09/21/2020
Payment Date: 11/02/2020



Note Information

Note	Total Commitment	Current Balance	Expected Interest Payment	Index	Coupon	Moody's		S&P	
						Orig	Curr	Orig	Curr
Class A	296,000,000.00	65,160,094.26	275,230.81	0.25100%	1.67100%	Aaa	Aaa	AAA	AAA
Class B	68,000,000.00	68,000,000.00	347,387.44	0.25100%	2.02100%	NR	NR	AA	AA
Class C	33,000,000.00	33,000,000.00	233,650.08	0.25100%	2.80100%	NR	NR	A	A
Class D	28,500,000.00	28,500,000.00	241,411.63	0.25100%	3.35100%	NR	NR	BBB	BBB
Class E	20,500,000.00	20,500,000.00	261,740.01	0.25100%	5.05100%	NR	NR	BB	B
Class F	4,000,000.00	4,000,000.00	54,610.11	0.25100%	5.40100%	NR	NR	B+	B-
Sub Notes	50,750,000.00	50,750,000.00	N/A	N/A	N/A	NR	NR	NR	NR
Totals:	500,750,000.00	269,910,094.26	1,414,030.08						

Asset Positions

Position	Curr Count	Current	Prior Count	Prior
Delayed Draw Loan	-	-	-	-
Revolving Credit	-	-	-	-
Term Loan	77	224,088,705.19	77	226,238,666.76
Cash	-	12,548,863.26	-	10,398,901.98
Totals:	77	236,637,568.45	77	236,637,568.74

Test Summary

Test Type	Pass	Fail	N/A
Coverage	8	0	1
Quality	2	3	1
Portfolio Profile	40	5	0
Totals:	50	8	2

(1) Cash is based on Trade Date



Coverage and Quality Tests

As of Date: 09/21/2020
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Coverage Test Summary

Test Number	Description	Prior	Current	Trigger	Max / Min	Result
1	Class A/B Overcollateralization Test	170.15%	169.90%	123.20%	Minimum	Pass
2	Class C Overcollateralization Test	136.36%	136.15%	114.20%	Minimum	Pass
3	Class D Overcollateralization Test	116.39%	116.22%	108.00%	Minimum	Pass
4	Class E Overcollateralization Test	105.30%	105.15%	104.70%	Minimum	Pass
5	Class A/B Interest Coverage Test	375.35%	376.75%	120.00%	Minimum	Pass
6	Class C Interest Coverage Test	272.93%	273.95%	115.00%	Minimum	Pass
7	Class D Interest Coverage Test	212.90%	213.70%	110.00%	Minimum	Pass
8	Class E Interest Coverage Test	171.91%	172.55%	105.00%	Minimum	Pass

Collateral Quality Test Summary

Test Number	Description	Prior	Current	Trigger	Max / Min	Result
1	Minimum Weighted Average Coupon Test	-	-	5.00%	Minimum	N/A
2	Moody's Weighted Average Recovery Rate Test	48.9%	49.0%	44.00%	Minimum	Pass
3	Minimum Floating Spread Test	3.92%	3.90%	3.20%	Minimum	Pass
4	S&P CDO Monitor Test	*** See S&P CDO Monitor Report ***				
5	Moody's Diversity Test	34	33	45	Minimum	Fail
6	Maximum Moody's Rating Factor Test	4,176	4,087	3,020	Maximum	Fail
7	Weighted Average Life Test	2.83	2.75	1.70	Maximum	Fail

N/A - Not Applicable for the Current Measurement Date



Concentration Limitations

As of Date: 09/21/2020
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Test Number	Description	Prior % / Agg. Prin. Balance	Current % / Agg. Prin. Balance	Trigger	Max / Min	Result
1	Senior Secured Loans, Cash and Eligible Investments	98.10% / 229,789,423.51	98.09% / 228,607,559.24	90.00%	Minimum	Pass
2	Second Lien Loans	1.90% / 4,443,264.96	1.91% / 4,443,264.96	10.00%	Maximum	Pass
3	Senior Secured Bonds, High Yield Bonds or Senior Secured Notes	-	-	0.00%	Maximum	Pass
4	Single obligor - zero above 2.5%	4.82% / 11,301,602.00	4.85% / 11,301,602.00	2.50%	Maximum	Fail
5	Single obligor - five above 2%	3.42% / 8,020,802.51	3.44% / 8,020,802.50	2.00%	Maximum	Fail
6	Moody's Rating of "Caa1" or below	22.97% / 53,797,962.40	22.58% / 52,616,098.41	7.50%	Maximum	Fail
7	S&P Rating of "CCC+" or below	22.69% / 53,139,347.53	26.60% / 61,986,605.05	7.50%	Maximum	Fail
8	Collateral Obligations that pay interest less frequently than semi-annually	-	-	3.00%	Maximum	Pass
9	Non-Quarterly Assets	-	-	7.50%	Maximum	Pass
10	DIP Loans	-	-	7.50%	Maximum	Pass
11	DIP Loans - Single obligor	-	-	2.00%	Maximum	Pass
12	Unfunded Commitments of Delayed Drawdown Loans and Funded and Unfunded Commitments Revolving Loans	-	-	15.00%	Maximum	Pass
13	Participation Interests	-	-	10.00%	Maximum	Pass
14	Moody's Counterparty Criteria - Aggregate Counterparty Limit - Aaa	-	-	20.00%	Maximum	Pass
15	Moody's Counterparty Criteria - Aggregate Counterparty Limit - Aa1	-	-	20.00%	Maximum	Pass
16	Moody's Counterparty Criteria - Aggregate Counterparty Limit - Aa2	-	-	20.00%	Maximum	Pass
17	Moody's Counterparty Criteria - Aggregate Counterparty Limit - Aa3	-	-	15.00%	Maximum	Pass
18	Moody's Counterparty Criteria - Aggregate Counterparty Limit - A1	-	-	10.00%	Maximum	Pass
19	Moody's Counterparty Criteria - Aggregate Counterparty Limit - A2 and P-1	-	-	5.00%	Maximum	Pass
20	Moody's Counterparty Criteria - Aggregate Counterparty Limit - A2 or below	-	-	0.00%	Maximum	Pass
21	Moody's Counterparty Criteria - Individual Counterparty Limit - Aaa	-	-	20.00%	Maximum	Pass
22	Moody's Counterparty Criteria - Individual Counterparty Limit - Aa1	-	-	10.00%	Maximum	Pass
23	Moody's Counterparty Criteria - Individual Counterparty Limit - Aa2	-	-	10.00%	Maximum	Pass
24	Moody's Counterparty Criteria - Individual Counterparty Limit - Aa3	-	-	10.00%	Maximum	Pass
25	Moody's Counterparty Criteria - Individual Counterparty Limit - A1	-	-	5.00%	Maximum	Pass
26	Moody's Counterparty Criteria - Individual Counterparty Limit - A2 and P-1	-	-	5.00%	Maximum	Pass
27	Moody's Counterparty Criteria - Individual Counterparty Limit - A2 or below	-	-	0.00%	Maximum	Pass
28	Third Party Credit Exposure	-	-	20.00%	Maximum	Pass
29	S&P Third Party Credit Exposure Limit - Aggregate Percentage - below AA	-	-	5.00%	Maximum	Pass
30	Moody's Rating derived from an S&P Rating	-	-	10.00%	Maximum	Pass
31	S&P Rating derived from a Moody's Rating	-	-	10.00%	Maximum	Pass



Concentration Limitations

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Test Number	Description	Prior % / Agg. Prin. Balance	Current % / Agg. Prin. Balance	Trigger	Max / Min	Result
32	Limitation on Collateral Obligations issued by Non-Emerging Market Obligors	100.00% / 223,833,786.49	100.00% / 220,501,960.94	100.00%	Minimum	Pass
33	Obligors Domiciled outside the United States	1.94% / 4,533,083.57	1.37% / 3,182,440.01	10.00%	Maximum	Pass
34	Obligors Domiciled in the United Kingdom and Canada	1.73% / 4,048,083.57	1.16% / 2,697,440.01	10.00%	Maximum	Pass
35	Obligors Domiciled in Norway, Sweden, Australia, Germany and the Netherlands	-	-	5.00%	Maximum	Pass
36	All Tax Jurisdictions	0.21% / 485,000.00	0.21% / 485,000.00	10.00%	Maximum	Pass
37	Any individual Tax Jurisdiction	0.2% / 485,000.00	0.2% / 485,000.00	3.00%	Maximum	Pass
38	Largest S&P Industry Classification - one up to 15%	18.39% / 43,068,410.53	18.48% / 43,068,410.53	15.00%	Maximum	Fail
39	Largest S&P Industry Classification - two up to 12%	7.49% / 17,534,232.59	7.52% / 17,534,232.59	12.00%	Maximum	Pass
40	Largest S&P Industry Classification - 10%, with exception of three	6.30% / 14,751,058.22	6.33% / 14,751,058.22	10.00%	Maximum	Pass
41	Deferrable Securities	-	-	3.00%	Maximum	Pass
42	Pre-funded Letter of Credit	-	-	3.00%	Maximum	Pass
43	Cov-Lite Loans	6.98% / 16,342,047.29	7.01% / 16,339,871.08	60.00%	Maximum	Pass
44	Floating Rate Obligations, Cash and Eligible Investments	100.00% / 234,232,688.47	100.00% / 233,050,824.20	95.00%	Minimum	Pass
45	Current Pay Obligations	-	-	2.50%	Maximum	Pass



ACIS CLO 2014-4, Ltd
Standard & Poor's CDO Monitor

As of Date: 09/21/2020
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Portfolio Statistics

Number of Assets:	75
Number of Obligors:	70
Total Principal Balance of Collateral Debt Securities:	220,501,960.93
Weighted Average Maturity (in years):	2.80
Weighted Average Rating:	B
S&P Default Measure (Annualized Expected Portfolio Default Rate):	8.802%
S&P Variability Measure (Annualized Standard Deviation of Portfolio Default Rate):	5.936%
S&P Correlation Measure (Ratio of Standard Deviation of Portfolio with Correlation to without):	1.68

Class Statistics

Rated Class	Balance	Initial Rating	Shadow	Rate	Break-Even Loss Rate	Test Results
Class A	296,000,000.00	AAA		31.128%	61.439%	PASS



Interest Coverage Ratio Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020



	Calculation	Ratio	Minimum	Result
Class A/B	A/ (B+C+D+E)	376.75%	120.00%	Pass
Class C	A/ (B+C+D+E+F)	273.95%	115.00%	Pass
Class D	A/ (B+C+D+E+F+G)	213.70%	110.00%	Pass
Class E	A/ (B+C+D+E+F+G+H)	172.55%	105.00%	Pass

Received:

Scheduled Interest Proceeds and Fees Received:	1,359,840.07	
Interest on Eligible Investments:	1,438.34	
Amendment and waiver fees, late payment fees and other fees (except Turbo Payment Amounts):	0.00	
Amounts from the Expense Reserve Account:	0.00	
Principal Proceeds treated as Interest Proceeds:	0.00	
Payment received with respect to any Hedge Agreement:	0.00	
Commitment fees and other similar fees:	0.00	
Amounts from the Ramp-Up Account:	0.00	
Amounts from the Interest Reserve Account:	0.00	
		1,361,278.41

Projected:

Scheduled Interest:	1,094,526.30	
Reinvestment Income:	0.00	
Reinvestment Income on Eligible Investments:	0.00	
		1,094,526.30

Less:

Taxes, Registration, and Filing Fees Owed by the Issuer or the Co-Issuer:	0.00	
Fees, Expenses and Indemnities to the Trustee:	11,135.58	
Fees, Expenses and Indemnities to the Collateral Administrator:	0.00	
Fees, Expenses and Indemnities to the Bank:	0.00	
Fees, Expenses and Indemnities to Independent accountants, agents, and counsel of the Issuer and any ETB Subsidiary:	0.00	
Fees and Expenses to the Rating Agencies:	0.00	
Fees, Expenses and Indemnities in relation to Petition Expenses:	0.00	
Fees, Expenses and Indemnities to the Portfolio Manager:	0.00	
Fees, Expenses, and Indemnities to the Administrator:	0.00	
Amounts due and payable to any other person permitted under the Indenture:	0.00	
Accrued and Unpaid Senior Management Fee:	98,947.12	
		110,082.71
		2,345,722.00 (A)



Interest Coverage Ratio Detail

As of Date: 09/21/2020
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Denominator:

Amounts due to any Hedge Counterparty, excluding termination amounts:	0.00 (B)
Amounts due to any Hedge Counterparty pursuant to an early termination:	0.00 (C)
Class A Notes Interest Distribution Amount:	275,230.81 (D)
Class B Notes Interest Distribution Amount:	347,387.44 (E)
Class C Notes Interest Distribution Amount, including any interest on Deferred Interest:	233,650.08 (F)
Class D Notes Interest Distribution Amount, including any interest on Deferred Interest:	241,411.63 (G)
Class E Notes Interest Distribution Amount, including any interest on Deferred Interest:	261,740.01 (H)



Overcollateralization Ratio Detail

As of Date: 09/21/2020
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	Calculation	Ratio	Minimum	Result
Class A/B	A/(B+C)	169.90%	123.20%	Pass
Class C	A/(B+C+D)	136.15%	114.20%	Pass
Class D	A/(B+C+D+E)	116.22%	108.00%	Pass
Class E	A/(B+C+D+E+F)	105.15%	104.70%	Pass
Interest Reinvestment	A/(B+C+D+E+F+G)	103.23%	104.80%	N/A

Collateral:

Aggregate Principal Balance of the Collateral Obligations:	224,088,705.19	
Available Principal Amounts:	12,548,863.26	
Unpaid Principal Financed Accrued Interest:	0.00	
		236,637,568.45

Less:

Aggregate Principal Balance of Defaulted Obligations:	3,586,744.26	
Aggregate Principal Balance of Discounted Obligations:	0.00	
Aggregate Principal Balance of Deferring Securities:	0.00	
CCC/Caa Par Reduction Amount:	7,540,279.59	
		11,127,023.85

Plus:

Lesser of Market Value and (i) S&P Recovery Amount and (ii) Moody's Recovery Amount of Defaulted Securities:	724,309.54	
Lesser of (i) S&P Collateral Value (ii) Moody's Collateral Value of Deferring Securities:	0.00	
Purchase Price of Discount Obligations:	0.00	
		724,309.54

Adjusted Collateral Principal Amount: **226,234,854.14 (A)**

Notes:

Aggregate Principal Amount of the Class A Notes:	65,160,094.26 (B)
Aggregate Principal Amount of the Class B Notes:	68,000,000.00 (C)
Aggregate Principal Amount of the Class C Notes, including Deferred Interest:	33,000,000.00 (D)
Aggregate Principal Amount of the Class D Notes, including Deferred Interest:	28,500,000.00 (E)
Aggregate Principal Amount of the Class E Notes, including Deferred Interest:	20,500,000.00 (F)
Aggregate Principal Amount of the Class F Notes, including Deferred Interest:	4,000,000.00 (G)



Caa/CCC Excess Haircut Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Caa Excess Calculation:

Balance of Caa Obligations	52,616,098.41
Less: Threshold	17,478,811.81
Caa Excess	35,137,286.60
Market Value of Excess	28,061,550.52
Caa Excess Adjustment Amount	7,075,736.08

CCC Excess Calculation:

Balance of CCC Obligations	61,986,605.05
Less: Threshold	17,478,811.81
CCC Excess	44,507,793.24
Market Value of Excess	36,967,513.65
CCC Excess Adjustment Amount	7,540,279.59

The greater of the Caa and CCC
Excess Adjustment Amounts: 7,540,279.59

Caa Excess Obligation	Principal Balance	Caa Excess	Market Price	Market Value	CCC Excess Obligation	Principal Balance	CCC Excess	Market Price	Market Value
McGraw-Hill Global Education Holdings T/L	2,337,176.97	2,015,354.65	85.68	1,726,796.17	Almonde (Misys) T/L B	526,526.43	25,949.88	94.25	24,457.76
McGraw-Hill Global Education Holdings T/L	1,136,983.68	1,136,983.68	85.68	974,190.36	Almonde (Misys) T/L B	479,139.06	479,139.06	94.25	451,588.56
McGraw-Hill Global Education Holdings T/L	3,441,228.27	3,441,228.27	85.68	2,948,513.21	Almonde (Misys) T/L B	2,576,004.07	2,576,004.07	94.25	2,427,883.84
Cengage Learning T/LB	1,468,940.65	1,468,940.65	85.05	1,249,334.02	Life Time Fitness 2017 Refinancing T/L B	168,212.46	168,212.46	92.88	156,227.33
Cengage Learning T/LB	1,640,317.08	1,640,317.08	85.05	1,395,089.68	Life Time Fitness 2017 Refinancing T/L B	972,431.04	972,431.04	92.88	903,145.32
Cengage Learning T/LB	489,646.91	489,646.91	85.05	416,444.70	Life Time Fitness 2017 Refinancing T/L B	2,182,500.00	2,182,500.00	92.88	2,026,996.88
American Tire Distributors T/L B	15,840.88	15,840.88	84.82	13,436.39	Life Time Fitness 2017 Refinancing T/L B	1,212,500.00	1,212,500.00	92.88	1,126,109.38
American Tire Distributors T/L B	3,176,045.61	3,176,045.61	84.82	2,693,953.65	Life Time Fitness 2017 Refinancing T/L B	483,781.40	483,781.40	92.88	449,311.98
American Tire Distributors T/L B	393,751.11	393,751.11	84.82	333,983.63	Life Time Fitness 2017 Refinancing T/L B	965,137.83	965,137.83	92.88	896,371.76
Team Health Holdings T/L	2,961,734.70	2,961,734.70	84.35	2,498,223.22	Life Time Fitness 2017 Refinancing T/L B	477,724.99	477,724.99	92.88	443,687.09
Team Health Holdings T/L	1,974,489.80	1,974,489.80	84.35	1,665,482.15	Life Time Fitness 2017 Refinancing T/L B	465,208.72	465,208.72	92.88	432,062.60
Team Health Holdings T/L	1,165,677.46	1,165,677.46	84.35	983,248.94	Life Time Fitness 2017 Refinancing T/L B	433.54	433.54	92.88	402.65
Team Health Holdings T/L	967,500.00	967,500.00	84.35	816,086.25	Life Time Fitness 2017 Refinancing T/L B	2,506.27	2,506.27	92.88	2,327.70
Team Health Holdings T/L	1,451,250.00	1,451,250.00	84.35	1,224,129.38	Life Time Fitness 2017 Refinancing T/L B	5,625.00	5,625.00	92.88	5,224.22
Syniverse Holdings T/L (01/18)	2,962,121.20	2,962,121.20	77.44	2,293,807.41	Life Time Fitness 2017 Refinancing T/L B	3,125.00	3,125.00	92.88	2,902.35



Caa/CCC Excess Haircut Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Syniverse Holdings T/L (01/18)	1,187,802.99	1,187,802.99	77.44	919,810.88	Life Time Fitness 2017 Refinancing T/L B	1,246.86	1,246.86	92.88	1,158.02
Syniverse Holdings T/L (01/18)	2,357,788.95	2,357,788.95	77.44	1,825,824.61	Life Time Fitness 2017 Refinancing T/L B	2,487.47	2,487.47	92.88	2,310.24
Envision Healthcare (Enterprise Merger) T/L B	3,949,874.70	3,949,874.70	73.60	2,907,107.78	Life Time Fitness 2017 Refinancing T/L B	1,231.25	1,231.25	92.88	1,143.52
Bright Bidco (Lumileds) T/L B (02/18)	348,100.95	348,100.95	49.40	171,947.95	Life Time Fitness 2017 Refinancing T/L B	1,198.99	1,198.99	92.88	1,113.56
Bright Bidco (Lumileds) T/L B (02/18)	435,126.19	435,126.19	49.40	214,934.93	Flexential Intermediate T/L B (Peak 10)	967,321.68	967,321.68	86.50	836,733.25
Bright Bidco (Lumileds) T/L B (02/18)	1,597,710.82	1,597,710.82	49.40	789,205.24	Flexential Intermediate T/L B (Peak 10)	2,381,032.78	2,381,032.78	86.50	2,059,593.35
					McGraw-Hill Global Education Holdings T/L	2,849,748.19	2,849,748.19	85.68	2,441,721.24
					McGraw-Hill Global Education Holdings T/L	2,337,176.97	2,337,176.97	85.68	2,002,539.97
					McGraw-Hill Global Education Holdings T/L	1,136,983.68	1,136,983.68	85.68	974,190.36
					McGraw-Hill Global Education Holdings T/L	3,441,228.27	3,441,228.27	85.68	2,948,513.21
					Cengage Learning T/LB	1,468,940.65	1,468,940.65	85.05	1,249,334.02
					Cengage Learning T/LB	1,640,317.08	1,640,317.08	85.05	1,395,089.68
					Cengage Learning T/LB	489,646.91	489,646.91	85.05	416,444.70
					American Tire Distributors T/L B	15,840.88	15,840.88	84.82	13,436.39
					American Tire Distributors T/L B	3,176,045.61	3,176,045.61	84.82	2,693,953.65
					American Tire Distributors T/L B	393,751.11	393,751.11	84.82	333,983.63
					Urban One T/L	1,344,789.79	1,344,789.79	83.65	1,124,916.66
					Syniverse Holdings T/L (01/18)	2,962,121.20	2,962,121.20	77.44	2,293,807.41
					Syniverse Holdings T/L (01/18)	1,187,802.99	1,187,802.99	77.44	919,810.88
					Syniverse Holdings T/L (01/18)	2,357,788.95	2,357,788.95	77.44	1,825,824.61
					Envision Healthcare (Enterprise Merger) T/L B	3,949,874.70	3,949,874.70	73.60	2,907,107.78
					Bright Bidco (Lumileds) T/L B (02/18)	348,100.95	348,100.95	49.40	171,947.95
					Bright Bidco (Lumileds) T/L B (02/18)	435,126.19	435,126.19	49.40	214,934.93
					Bright Bidco (Lumileds) T/L B (02/18)	1,597,710.82	1,597,710.82	49.40	789,205.24
Total:	39	35,137,286.60		28,061,550.52			44,507,793.24		36,967,513.65



Assets: Purchased

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Primary Asset Type	Par Amount	Purchase Price	Cost	Accrued Interest Amount	Trade Date
			-	-	-	-	
Totals:			0				



ACIS CLO 2014-4 Ltd. Intra-Period Collection Account Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D. Security Description		Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX144914	Academy T/L B	35,991.19	33,075.58	69,066.77	-	-	-	69,066.77
LX172091	Acadia Healthcare T/L B3	8,660.96	7,772.80	16,433.76	-	-	-	16,433.76
LX172092	Acadia Healthcare T/L B4	4,281.33	3,842.29	8,123.62	-	-	-	8,123.62
LX179893	Adient US T/L B	23,108.45	10,046.23	33,154.68	-	-	-	33,154.68
LX155961	Advanced Disposal T/L B	3,837.73	3,054.12	6,891.85	9,834.81	9,834.81	19,669.62	26,561.47
LX161956	AlixPartners T/L B	2,231.32	2,002.50	4,233.82	-	-	-	4,233.82
LX163228	Almonde (Misys) T/L B	41,301.00	34.02	41,335.02	-	9,721.74	9,721.74	51,056.76
LX155973	American Airlines Replacement T/L B (AMR)	10,982.87	10,895.46	21,878.33	-	-	-	21,878.33
LX172399	American Greetings T/L (3/18)	16,283.19	14,707.39	30,990.58	-	9,168.77	9,168.77	40,159.35
LX143787	American Tire Distributors T/L B	23,362.84	21,101.92	44,464.76	-	-	-	44,464.76
LX173667	Aramark Services T/L B-2	2,766.42	2,830.31	5,596.73	-	-	-	5,596.73
LX183349	Berry Global (Berry Plastics) T/L W	7,961.88	7,842.28	15,804.16	-	-	-	15,804.16
LX171932	Boardriders T/L B	22,710.33	-	22,710.33	3,022.67	-	3,022.67	25,733.00
LX189759	Boardriders T/L B2	-	-	-	-	-	-	-
LX174341	Boxer Parent Company T/L	7,530.86	6,775.77	14,306.63	-	-	-	14,306.63
LX161204	Boyd Gaming T/L B3	1,395.55	1,117.00	2,512.55	-	-	-	2,512.55
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	-	-	-	-	-	-	-
LX159595	Builders Firstsource T/L	-	3,764.39	3,764.39	-	-	-	3,764.39
LX144710	Calpine Corporation T/L B-5	887.81	798.59	1,686.40	-	-	-	1,686.40
LX152766	Cengage Learning T/L B	48,285.31	-	48,285.31	-	-	-	48,285.31
LX159695	Change Healthcare T/L	28,851.28	345.86	29,197.14	-	-	-	29,197.14
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	2,103.68	1,900.10	4,003.78	-	-	-	4,003.78
LX177266	ConvergeOne T/L (01/19)	8,806.62	7,928.07	16,734.69	-	-	-	16,734.69
LX161958	Cypress Intermediate (CCC Info) T/L B	1,670.56	1,508.89	3,179.45	-	-	-	3,179.45
LX167193	Diamond T/L	47,437.93	31.12	47,469.05	-	-	-	47,469.05
LX162899	Diebold T/L B (New Dollar)	12,307.81	11,538.58	23,846.39	-	-	-	23,846.39
LX155237	Eldorado Resorts T/L B (03/17)	-	4,222.14	4,222.14	-	-	-	4,222.14
LX163026	Endo Luxembourg Finance T/L B	-	-	-	-	-	-	-
LX175867	Envision Healthcare (Enterprise Merger) T/L B	13,361.08	12,015.48	25,376.56	-	-	-	25,376.56
LX173582	Epic Y-Grade T/L B	24,500.00	10,888.89	35,388.89	-	-	-	35,388.89
LX159615	ExamWorks T/L B1	-	-	-	-	-	-	-



ACIS CLO 2014-4 Ltd. Intra-Period Collection Account Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D.	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX173032	Ferro T/L B-1	-	-	-	-	-	-	-
LX173033	Ferro T/L B2	-	-	-	-	-	-	-
LX173034	Ferro T/L B3	-	-	-	-	-	-	-
LX174544	Financial & Risk T/L B (Refinitiv/Thompson Reuters)	8,745.33	7,859.56	16,604.89	-	-	-	16,604.89
LX167187	Flexential Intermediate T/L B (Peak 10)	-	-	-	-	-	-	-
LX162521	Forterra Finance T/L (04/17)	11,272.90	11,391.27	22,664.17	-	544,182.86	544,182.86	566,847.03
LX155134	G-III Apparel Group T/L B (10/16)	7,587.12	-	7,587.12	1,065,897.56	-	1,065,897.56	1,073,484.68
LX175013	GIP III Stetson T/L B	1,855.15	1,350.86	3,206.01	2,094.37	-	2,094.37	5,300.38
LX171691	Global Medical Response T/L B	-	109,044.91	109,044.91	-	-	-	109,044.91
LX168592	Golden Nugget T/L B (09/17)	6,627.94	4,132.45	10,760.39	-	-	-	10,760.39
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	-	-	-	-	-	-	-
LX141384	Granite Acq 1st T/L B (Wheelabrator)	-	-	-	-	-	-	-
LX159621	Gray Television T/L B	1,852.19	1,617.35	3,469.54	-	-	-	3,469.54
LX165794	Gruden Acquisition T/L	-	-	-	-	-	-	-
LX176498	HD Supply T/L B-5	10,824.88	9,690.50	20,515.38	-	-	-	20,515.38
LX173879	IBC Capital T/L B1 (Goodpack)	-	12,362.35	12,362.35	-	-	-	12,362.35
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	1,607.72	1,439.24	3,046.96	-	-	-	3,046.96
LX146975	Kenan Advantage T/L B (Canadian)	849.08	766.91	1,615.99	-	-	-	1,615.99
LX146807	Kenan Advantage T/L B (U.S.)	2,800.25	2,529.26	5,329.51	-	-	-	5,329.51
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	34,296.27	17,494.89	51,791.16	-	1,350,643.56	1,350,643.56	1,402,434.72
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	43,513.78	-	43,513.78	-	-	-	43,513.78
LX136370	Libbey Glass T/L	-	-	-	-	-	-	-
LX159083	Life Time Fitness 2017 Refinancing T/L B	-	65,836.13	65,836.13	-	-	-	65,836.13
LX173565	Lifescan Global T/L	-	-	-	-	-	-	-
LX152400	McGraw-Hill Global Education Holdings T/L	-	-	-	-	-	-	-
LX172427	Mediacom T/L N	1,003.86	854.08	1,857.94	-	220,555.56	220,555.56	222,413.50
LX155231	Mohegan Tribal T/L A	-	14,256.76	14,256.76	-	-	-	14,256.76
LX152711	MPH Acquisition (Multiplan) T/L B	-	-	-	-	-	-	-
LX165715	MTS Systems Corporation T/L B (06/17)	1,109.67	1,002.29	2,111.96	-	2,176.21	2,176.21	4,288.17
LX169275	Navistar T/L B (10/17)	6,280.27	6,424.30	12,704.57	5,063.29	-	5,063.29	17,767.86



AGIS CLO 2014-4, Ltd. Intra-Period Collection Account Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D. Security Description		Interest			Principal			Total Collected	
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance		
LX162460	Nielsen Finance T/L B4	928.96	860.08	1,789.04	-	-	-	1,789.04	
LX155280	NN, Inc T/L B (9/16)	18,611.88	16,810.73	35,422.61	-	-	-	35,422.61	
LX159002	Prestige Brands T/L B4	1,093.49	952.08	2,045.57	16,551.21	3,678.05	20,229.26	22,274.83	
LX169594	Rackspace T/L B (11/17)	39,929.88	-	39,929.88	-	-	-	39,929.88	
LX159617	RadNet Management T/L B (01/17)	28,645.91	-	28,645.91	-	-	-	28,645.91	
LX155106	RP Crown Parent (JDA Software) T/L B	4,377.21	-	4,377.21	1,355,523.64	-	1,355,523.64	1,359,900.85	
LX176102	RR Donnelley & Sons T/L B	4,049.57	3,645.59	7,695.16	-	-	-	7,695.16	
LX152375	Russell Investments T/L B	-	-	-	-	-	-	-	
LX158094	Sinclair Television T/L B2	2,684.67	2,414.89	5,099.56	-	-	-	5,099.56	
LX151194	Solera T/L B	6,502.07	5,838.50	12,340.57	-	-	-	12,340.57	
LX159036	Sophia / Ellucian T/L B	-	-	-	-	-	-	-	
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	31,643.91	-	31,643.91	-	-	-	31,643.91	
LX171276	Syniverse Holdings T/L (01/18)	-	-	-	-	-	-	-	
LX156377	Team Health Holdings T/L	27,514.61	24,851.90	52,366.51	-	-	-	52,366.51	
LX172243	Uber Technologies T/L (3/18)	8,460.04	7,641.33	16,101.37	-	-	-	16,101.37	
LX173324	United Airlines T/L B (05/18)	803.24	719.06	1,522.30	-	-	-	1,522.30	
LX161197	Univision Communications T/L C5	25,022.13	22,600.63	47,622.76	-	-	-	47,622.76	
LX162476	Urban One T/L	5,790.07	5,229.74	11,019.81	-	-	-	11,019.81	
LX153134	US Foods Second Incremental T/L	5,649.89	5,057.82	10,707.71	-	-	-	10,707.71	
LX167989	USI Incremental T/L	-	-	-	-	-	-	-	
LX169239	VC GB Holdings T/L (Generation Brands)	10,009.70	9,041.02	19,050.72	-	-	-	19,050.72	
LX165578	Veritas US T/L B1 (06/17)	41,471.78	-	41,471.78	5,322,581.40	-	5,322,581.40	5,364,053.18	
LX144232	Wash Multifamily T/L (1st Lien)	11,366.97	10,266.94	21,633.91	-	-	-	21,633.91	
LX165396	WideOpenWest T/L B (6/17)	4,361.00	4,361.00	8,722.00	-	-	-	8,722.00	
Totals:		85	819,761.39	568,384.20	1,388,145.59	7,780,568.95	2,149,961.56	9,930,530.51	11,318,676.10



Proceeds Account Summary

As of Date: 09/21/2020
Payment Date: 11/02/2020



Accounts Summary

Account	Beginning Balance	Deposits	Withdrawals	Ending Balance
Collection Account - Interest	798,115.17	588,052.13	24,888.89	1,361,278.41
Collection Account - Principal	8,086,506.70	4,462,356.55	0.00	12,548,863.25
Custodial Account	0.00	0.00	0.00	0.00
Expense Reserve Account	0.00	0.00	0.00	0.00
Hedge Account	0.00	0.00	0.00	0.00
Interest Reserve Account	0.00	0.00	0.00	0.00
Letter of Credit Reserve Account	0.00	0.00	0.00	0.00
Payment Account	0.00	0.00	0.00	0.00
Ramp-Up Account	0.00	0.00	0.00	0.00
Revolver Funding Account	0.00	0.00	0.00	0.00
Totals:	8,884,621.87	5,050,408.68	24,888.89	13,910,141.66

Asset Summary

Balance of Collection Account:	13,910,141.67
Balance of Custodial Account:	0.00
Balance of Expense Reserve Account:	0.00
Balance of Hedge Account:	0.00
Balance of Interest Reserve Account:	0.00
Balance of Letter of Credit Reserve Account:	0.00
Balance of Payment Account:	0.00
Balance of Ramp-Up Account:	0.00
Balance of Revolver Funding Account:	0.00
Total:	13,910,141.67

Account Summary: Based on Settlement Date

Asset Summary: Based on Trade Date



Current Asset Characteristics - Part I

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Current Coupon	Funded Balance	Unfunded Balance	Total Commitment	% of Collateral Principal Amount
LX144914	Academy T/L B	Academy, Ltd.	01-Jul-22	5.00000%	8,020,802.50	-	8,020,802.50	3.44%
LX172091	Acadia Healthcare T/L B3	Acadia Healthcare Company, Inc.	11-Feb-22	2.65638%	3,755,397.57	-	3,755,397.57	1.61%
LX172092	Acadia Healthcare T/L B4	Acadia Healthcare Company, Inc.	16-Feb-23	2.65638%	1,856,387.91	-	1,856,387.91	0.80%
LX179893	Adient US T/L B	Adient US LLC	06-May-24	4.42800%	3,917,430.03	-	3,917,430.03	1.68%
LX155961	Advanced Disposal T/L B	Advanced Disposal Services, Inc.	10-Nov-23	3.00000%	1,303,987.07	-	1,303,987.07	0.56%
LX161956	AlixPartners T/L B	AlixPartners, LLP	04-Apr-24	2.65638%	967,500.00	-	967,500.00	0.42%
LX163228	Almonde (Misys) T/L B	Almonde, Inc.	13-Jun-24	4.50000%	3,581,669.56	-	3,581,669.56	1.54%
LX155973	American Airlines Replacement T/L B (AMR)	American Airlines, Inc.	28-Apr-23	2.15638%	6,035,566.60	-	6,035,566.60	2.59%
LX172399	American Greetings T/L (3/18)	American Greetings Corporation	05-Apr-24	5.50000%	3,428,923.29	-	3,428,923.29	1.47%
LX143787	American Tire Distributors T/L B	American Tire Distributors Inc	02-Sep-24	8.50000%	3,585,637.60	-	3,585,637.60	1.54%
LX173667	Aramark Services T/L B-2	Aramark Services, Inc.	28-Mar-24	1.90328%	1,666,081.25	-	1,666,081.25	0.71%
LX183349	Berry Global (Berry Plastics) T/L W	Berry Global, Inc.	03-Oct-22	2.15550%	4,225,318.63	-	4,225,318.63	1.81%
LX189759	Boardriders T/L B2	Boardriders, Inc.	23-Apr-24	8.24600%	1,181,863.98	-	1,181,863.98	0.51%
LX174341	Boxer Parent Company T/L	Boxer Parent Company, Inc.	02-Oct-25	4.40638%	1,974,937.35	-	1,974,937.35	0.85%
LX161204	Boyd Gaming T/L B3	Boyd Gaming Corporation	15-Sep-23	2.35600%	607,917.50	-	607,917.50	0.26%
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Bright Bidco B.V.	28-Jun-24	4.57200%	2,380,937.96	-	2,380,937.96	1.02%
LX159595	Builders Firstsource T/L	Builders FirstSource, Inc.	29-Feb-24	4.00000%	372,302.69	-	372,302.69	0.16%
LX144710	Calpine Corporation T/L B-5	Calpine Corporation	15-Jan-24	2.41000%	424,282.94	-	424,282.94	0.18%
LX152766	Cengage Learning T/L B	Cengage Learning, Inc.	07-Jun-23	5.25000%	3,598,904.64	-	3,598,904.64	1.54%
LX159695	Change Healthcare T/L	Change Healthcare Holdings, Inc.	01-Mar-24	3.50000%	3,225,608.57	-	3,225,608.57	1.38%
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	Coinamatic Canada Inc.	16-May-22	4.25000%	574,820.11	-	574,820.11	0.25%
LX177266	ConvergeOne T/L (01/19)	ConvergeOne Holdings Corp.	04-Jan-26	5.15638%	1,975,000.00	-	1,975,000.00	0.85%
LX161958	Cypress Intermediate (CCC Info) T/L B	Cypress Intermediate Holdings III, Inc.	29-Apr-24	4.00000%	485,000.00	-	485,000.00	0.21%
LX167193	Diamond T/L	Diamond (BC) B.V.	06-Sep-24	3.26036%	4,936,708.85	-	4,936,708.85	2.12%
LX162899	Diebold T/L B (New Dollar)	Diebold Inc	06-Nov-23	2.93750%	4,713,631.04	-	4,713,631.04	2.02%
LX163026	Endo Luxembourg Finance T/L B	Endo Luxembourg Finance Company I S.a.r.l.	29-Apr-24	5.00000%	485,000.00	-	485,000.00	0.21%
LX175867	Envision Healthcare (Enterprise Merger) T/L B	Envision Healthcare Corporation	10-Oct-25	3.90638%	3,949,874.70	-	3,949,874.70	1.69%
LX159615	ExamWorks T/L B1	Examworks Group Inc	27-Jul-23	4.32200%	911,556.25	-	911,556.25	0.39%
LX173032	Ferro T/L B-1	Ferro Corporation	14-Feb-24	2.55788%	725,793.75	-	725,793.75	0.31%
LX173033	Ferro T/L B2	Ferro Corporation	14-Feb-24	2.55788%	1,207,643.69	-	1,207,643.69	0.52%
LX173034	Ferro T/L B3	Ferro Corporation	14-Feb-24	2.55788%	1,181,949.13	-	1,181,949.13	0.51%



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Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Current Coupon	Funded Balance	Unfunded Balance	Total Commitment	% of Collateral Principal Amount
LX174544	Financial & Risk T/L B (Refinitiv/Thompson Reuters)	Financial & Risk US Holdings, Inc.	01-Oct-25	3.40638%	2,962,406.00	-	2,962,406.00	1.27%
LX167187	Flexential Intermediate T/L B (Peak 10)	Flexential Intermediate Corporation	01-Aug-24	3.80788%	3,348,354.46	-	3,348,354.46	1.44%
LX162521	Forterra Finance T/L (04/17)	Forterra Finance, LLC	25-Oct-23	4.00000%	2,728,593.51	-	2,728,593.51	1.17%
LX171691	Global Medical Response T/L B	Global Medical Response, Inc.	28-Apr-22	4.25000%	10,030,156.17	-	10,030,156.17	4.30%
LX168592	Golden Nugget T/L B (09/17)	Golden Nugget, Inc.	04-Oct-23	3.25000%	1,534,214.99	-	1,534,214.99	0.66%
LX141384	Granite Acq 1st T/L B (Wheelabrator)	Granite Acquisition, Inc.	17-Dec-21	4.50000%	9,033,187.04	-	9,033,187.04	3.88%
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	Granite Acquisition, Inc.	19-Dec-22	8.25000%	2,268,414.96	-	2,268,414.96	0.97%
LX159621	Gray Television T/L B	Gray Television, Inc.	07-Feb-24	2.40513%	834,602.59	-	834,602.59	0.36%
LX165794	Gruden Acquisition T/L	Gruden Acquisition, Inc.	18-Aug-22	6.50000%	4,330,228.20	-	4,330,228.20	1.86%
LX176498	HD Supply T/L B-5	HD Supply, Inc.	17-Oct-23	1.90638%	6,519,291.13	-	6,519,291.13	2.80%
LX173879	IBC Capital T/L B1 (Goodpack)	IBC Capital Limited	11-Sep-23	3.98325%	1,191,712.84	-	1,191,712.84	0.51%
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	IQVIA Inc.	07-Mar-24	1.90638%	968,250.57	-	968,250.57	0.42%
LX146975	Kenan Advantage T/L B (Canadian)	Kenan Advantage Group, Inc.	01-Aug-22	4.00000%	246,508.35	-	246,508.35	0.11%
LX146807	Kenan Advantage T/L B (U.S.)	Kenan Advantage Group, Inc.	01-Aug-22	4.00000%	812,975.26	-	812,975.26	0.35%
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Kronos Acquisition Holdings Inc.	15-May-23	5.00000%	2,697,440.01	-	2,697,440.01	1.16%
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Lanai Holdings III, Inc.	29-Aug-22	5.75000%	2,961,240.30	-	2,961,240.30	1.27%
LX136370	Libbey Glass T/L	Libbey Glass Inc.	09-Apr-21	-	2,404,880.28	-	2,404,880.28	1.03%
LX159083	Life Time Fitness 2017 Refinancing T/L B	Life Time, Inc.	10-Jun-22	3.75000%	6,945,350.83	-	6,945,350.83	2.98%
LX173565	Lifescan Global T/L	Lifescan Global Corporation	01-Oct-24	7.17525%	2,174,850.00	-	2,174,850.00	0.93%
LX152400	McGraw-Hill Global Education Holdings T/L	McGraw-Hill Global Education Holdings, LLC	04-May-22	5.00000%	9,765,137.11	-	9,765,137.11	4.19%
LX172427	Mediacom T/L N	Mediacom Illinois LLC	15-Feb-24	1.86000%	435,390.46	-	435,390.46	0.19%
LX152711	MPH Acquisition (Multiplan) T/L B	MPH Acquisition Holdings LLC	07-Jun-23	3.75000%	1,869,590.23	-	1,869,590.23	0.80%
LX165715	MTS Systems Corporation T/L B (06/17)	MTS Systems Corporation	05-Jul-23	4.00000%	319,987.09	-	319,987.09	0.14%
LX169275	Navistar T/L B (10/17)	Navistar, Inc.	06-Nov-24	3.66000%	1,974,683.55	-	1,974,683.55	0.85%
LX162460	Nielsen Finance T/L B4	Nielsen Finance LLC	04-Oct-23	2.15425%	478,846.47	-	478,846.47	0.21%
LX155280	NN, Inc T/L B (9/16)	NN, Inc.	19-Oct-22	6.50000%	3,325,198.50	-	3,325,198.50	1.43%
LX159002	Prestige Brands T/L B4	Prestige Brands, Inc.	26-Jan-24	2.15638%	562,740.97	-	562,740.97	0.24%
LX169594	Rackspace T/L B (11/17)	Rackspace Hosting, Inc.	03-Nov-23	4.00000%	3,949,109.40	-	3,949,109.40	1.69%
LX159617	RadNet Management T/L B (01/17)	RadNet Management, Inc.	30-Jun-23	4.75000%	2,359,846.30	-	2,359,846.30	1.01%
LX176102	RR Donnelley & Sons T/L B	R.R. Donnelley & Sons Company	04-Jan-24	5.15638%	908,170.00	-	908,170.00	0.39%



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Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Current Coupon	Funded Balance	Unfunded Balance	Total Commitment	% of Collateral Principal Amount
LX152375	Russell Investments T/L B	Russell Investments US Institutional Holdco, Inc.	01-Jun-23	3.82200%	8,226,997.64	-	8,226,997.64	3.53%
LX158094	Sinclair Television T/L B2	Sinclair Television Group, Inc.	03-Jan-24	2.41000%	1,282,997.09	-	1,282,997.09	0.55%
LX151194	Solera T/L B	Solera, LLC	03-Mar-23	2.93792%	2,578,603.06	-	2,578,603.06	1.11%
LX159036	Sophia / Ellucian T/L B	Sophia, L.P.	30-Sep-22	4.25000%	3,740,930.12	-	3,740,930.12	1.61%
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	Spin Holdco, Inc.	14-Nov-22	4.25000%	2,909,999.98	-	2,909,999.98	1.25%
LX171276	Syniverse Holdings T/L (01/18)	Syniverse Holdings, Inc.	09-Mar-23	6.00000%	6,507,713.14	-	6,507,713.14	2.79%
LX156377	Team Health Holdings T/L	Team Health Holdings, Inc.	06-Feb-24	3.75000%	8,520,651.96	-	8,520,651.96	3.66%
LX172243	Uber Technologies T/L (3/18)	Uber Technologies Inc	04-Apr-25	5.00000%	1,964,912.29	-	1,964,912.29	0.84%
LX173324	United Airlines T/L B (05/18)	United Airlines, Inc.	01-Apr-24	1.90638%	483,750.00	-	483,750.00	0.21%
LX161197	Univision Communications T/L C5	Univision Communications Inc.	15-Mar-24	3.75000%	7,748,788.96	-	7,748,788.96	3.32%
LX162476	Urban One T/L	Urban One, Inc.	18-Apr-23	5.00000%	1,344,789.79	-	1,344,789.79	0.58%
LX153134	US Foods Second Incremental T/L	US Foods, Inc.	27-Jun-23	1.90638%	3,402,649.18	-	3,402,649.18	1.46%
LX167989	USI Incremental T/L	U.S.I., Inc.	16-May-24	3.30788%	972,500.00	-	972,500.00	0.42%
LX169239	VC GB Holdings T/L (Generation Brands)	VC GB Holdings, Inc.	28-Feb-24	4.00000%	2,906,042.91	-	2,906,042.91	1.25%
LX144232	Wash Multifamily T/L (1st Lien)	Wash MultiFamily Acquisition, Inc.	16-May-22	4.25000%	3,105,966.09	-	3,105,966.09	1.33%
LX165396	WideOpenWest T/L B (6/17)	WideOpenWest Finance, LLC	18-Aug-23	4.25000%	1,191,620.26	-	1,191,620.26	0.51%
Totals:					224,088,705.20	-	224,088,705.20	



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Security I.D.	Security Description	DIP Loan	Specified Type	Cov-Lite Loan	Pays less frequently than Quarterly	Moody's Rating derived from S&P	S&P Rating derived from Moody's	Zero Coupon
LX144914	Academy T/L B	-	-	-	-	-	-	-
LX172091	Acadia Healthcare T/L B3	-	-	-	-	-	-	-
LX172092	Acadia Healthcare T/L B4	-	-	-	-	-	-	-
LX179893	Adient US T/L B	-	-	-	-	-	-	-
LX155961	Advanced Disposal T/L B	-	-	-	-	-	-	-
LX161956	AlixPartners T/L B	-	-	-	-	-	-	-
LX163228	Almonde (Misys) T/L B	-	-	-	-	-	-	-
LX155973	American Airlines Replacement T/L B (AMR)	-	-	-	-	-	-	-
LX172399	American Greetings T/L (3/18)	-	-	-	-	-	-	-
LX143787	American Tire Distributors T/L B	-	-	-	-	-	-	-
LX173667	Aramark Services T/L B-2	-	-	-	-	-	-	-
LX183349	Berry Global (Berry Plastics) T/L W	-	-	-	-	-	-	-
LX189759	Boardriders T/L B2	-	First Lien Last Out Loan	-	-	-	-	-
LX174341	Boxer Parent Company T/L	-	-	-	-	-	-	-
LX161204	Boyd Gaming T/L B3	-	-	-	-	-	-	-
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	-	-	-	-	-	-	-
LX159595	Builders Firstsource T/L	-	-	-	-	-	-	-
LX144710	Calpine Corporation T/L B-5	-	-	-	-	-	-	-
LX152766	Cengage Learning T/L B	-	-	-	-	-	-	-
LX159695	Change Healthcare T/L	-	-	-	-	-	-	-
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	-	-	-	-	-	-	-
LX177266	ConvergeOne T/L (01/19)	-	-	-	-	-	-	-
LX161958	Cypress Intermediate (CCC Info) T/L B	-	-	-	-	-	-	-
LX167193	Diamond T/L	-	-	Yes	-	-	-	-
LX162899	Diebold T/L B (New Dollar)	-	-	-	-	-	-	-
LX163026	Endo Luxembourg Finance T/L B	-	-	-	-	-	-	-
LX175867	Envision Healthcare (Enterprise Merger) T/L B	-	-	-	-	-	-	-
LX159615	ExamWorks T/L B1	-	-	-	-	-	-	-
LX173032	Ferro T/L B-1	-	-	-	-	-	-	-
LX173033	Ferro T/L B2	-	-	-	-	-	-	-
LX173034	Ferro T/L B3	-	-	-	-	-	-	-
LX174544	Financial & Risk T/L B (Refinitiv/Thompson Reuters)	-	-	-	-	-	-	-



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Security I.D.	Security Description	DIP Loan	Specified Type	Cov-Lite Loan	Pays less frequently than Quarterly	Moody's Rating derived from S&P	S&P Rating derived from Moody's	Zero Coupon
LX167187	Flexential Intermediate T/L B (Peak 10)	-	-	-	-	-	-	-
LX162521	Forterra Finance T/L (04/17)	-	-	-	-	-	-	-
LX171691	Global Medical Response T/L B	-	-	-	-	-	-	-
LX168592	Golden Nugget T/L B (09/17)	-	-	-	-	-	-	-
LX141384	Granite Acq 1st T/L B (Wheelabrator)	-	-	-	-	-	-	-
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	-	-	-	-	-	-	-
LX159621	Gray Television T/L B	-	-	-	-	-	-	-
LX165794	Gruden Acquisition T/L	-	-	-	-	-	-	-
LX176498	HD Supply T/L B-5	-	-	-	-	-	-	-
LX173879	IBC Capital T/L B1 (Goodpack)	-	-	-	-	-	-	-
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	-	-	-	-	-	-	-
LX146975	Kenan Advantage T/L B (Canadian)	-	-	-	-	-	-	-
LX146807	Kenan Advantage T/L B (U.S.)	-	-	-	-	-	-	-
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	-	-	-	-	-	-	-
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	-	-	-	-	-	-	-
LX136370	Libbey Glass T/L	-	-	-	-	-	-	-
LX159083	Life Time Fitness 2017 Refinancing T/L B	-	-	-	-	-	-	-
LX173565	Lifescan Global T/L	-	First Lien Last Out Loan	-	-	-	-	-
LX152400	McGraw-Hill Global Education Holdings T/L	-	-	-	-	-	-	-
LX172427	Mediacom T/L N	-	-	-	-	-	-	-
LX152711	MPH Acquisition (Multiplan) T/L B	-	-	-	-	-	-	-
LX165715	MTS Systems Corporation T/L B (06/17)	-	-	Yes	-	-	-	-
LX169275	Navistar T/L B (10/17)	-	-	Yes	-	-	-	-
LX162460	Nielsen Finance T/L B4	-	-	-	-	-	-	-
LX155280	NN, Inc T/L B (9/16)	-	-	-	-	-	-	-
LX159002	Prestige Brands T/L B4	-	-	-	-	-	-	-
LX169594	Rackspace T/L B (11/17)	-	-	-	-	-	-	-
LX159617	RadNet Management T/L B (01/17)	-	-	-	-	-	-	-
LX176102	RR Donnelley & Sons T/L B	-	-	-	-	-	-	-
LX152375	Russell Investments T/L B	-	-	-	-	-	-	-
LX158094	Sinclair Television T/L B2	-	-	-	-	-	-	-
LX151194	Solera T/L B	-	-	-	-	-	-	-

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Security I.D.	Security Description	DIP Loan	Specified Type	Cov-Lite Loan	Pays less frequently than Quarterly	Moody's Rating derived from S&P	S&P Rating derived from Moody's	Zero Coupon
LX159036	Sophia / Ellucian T/L B	-	-	Yes	-	-	-	-
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	-	-	-	-	-	-	-
LX171276	Syniverse Holdings T/L (01/18)	-	-	-	-	-	-	-
LX156377	Team Health Holdings T/L	-	-	-	-	-	-	-
LX172243	Uber Technologies T/L (3/18)	-	-	Yes	-	-	-	-
LX173324	United Airlines T/L B (05/18)	-	-	-	-	-	-	-
LX161197	Univision Communications T/L C5	-	-	-	-	-	-	-
LX162476	Urban One T/L	-	-	-	-	-	-	-
LX153134	US Foods Second Incremental T/L	-	-	Yes	-	-	-	-
LX167989	USI Incremental T/L	-	-	-	-	-	-	-
LX169239	VC GB Holdings T/L (Generation Brands)	-	-	-	-	-	-	-
LX144232	Wash Multifamily T/L (1st Lien)	-	-	-	-	-	-	-
LX165396	WideOpenWest T/L B (6/17)	-	-	-	-	-	-	-

Totals: 77



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Security I.D.	Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
LX144914	Academy T/L B	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	-
LX172091	Acadia Healthcare T/L B3	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX172092	Acadia Healthcare T/L B4	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX179893	Adient US T/L B	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	-
LX155961	Advanced Disposal T/L B	United States	Environmental Industries	Ecological services & equipment	Term Loan	Senior Secured Loan	-
LX161956	AlixPartners T/L B	United States	Services: Business	Business equipment & services	Term Loan	Senior Secured Loan	-
LX163228	Almonde (Misys) T/L B	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	-
LX155973	American Airlines Replacement T/L B (AMR)	United States	Transportation: Consumer	Air transport	Term Loan	Senior Secured Loan	-
LX172399	American Greetings T/L (3/18)	United States	Consumer goods: Durable	Home furnishings	Term Loan	Senior Secured Loan	-
LX143787	American Tire Distributors T/L B	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	-
LX173667	Aramark Services T/L B-2	United States	Services: Business	Food service	Term Loan	Senior Secured Loan	-
LX183349	Berry Global (Berry Plastics) T/L W	United States	Containers, Packaging & Glass	Containers & glass products	Term Loan	Senior Secured Loan	-
LX189759	Boardriders T/L B2	United States	Consumer goods: Durable	Clothing/textiles	Term Loan	2nd Lien Loan	-
LX174341	Boxer Parent Company T/L	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	-
LX161204	Boyd Gaming T/L B3	United States	Hotel, Gaming & Leisure	Lodging & casinos	Term Loan	Senior Secured Loan	-
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	United States	Capital Equipment	Industrial equipment	Term Loan	Senior Secured Loan	-
LX159595	Builders Firstsource T/L	United States	Wholesale	Building & Development	Term Loan	Senior Secured Loan	-
LX144710	Calpine Corporation T/L B-5	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	-
LX152766	Cengage Learning T/L B	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	-
LX159695	Change Healthcare T/L	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	United States	Services: Consumer	Business equipment & services	Term Loan	Senior Secured Loan	-
LX177266	ConvergeOne T/L (01/19)	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	-
LX161958	Cypress Intermediate (CCC Info) T/L B	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	-
LX167193	Diamond T/L	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX162899	Diebold T/L B (New Dollar)	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	-
LX163026	Endo Luxembourg Finance T/L B	Luxembourg	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX175867	Envision Healthcare (Enterprise Merger) T/L B	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX159615	ExamWorks T/L B1	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX173032	Ferro T/L B-1	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	-
LX173033	Ferro T/L B2	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	-



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Security I.D.	Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
LX173034	Ferro T/L B3	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	-
LX174544	Financial & Risk T/L B (Refinitiv/Thompson Reuters)	United States	Services: Business	Business equipment & services	Term Loan	Senior Secured Loan	-
LX167187	Flexential Intermediate T/L B (Peak 10)	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	-
LX162521	Forterra Finance T/L (04/17)	United States	Construction & Building	Building & Development	Term Loan	Senior Secured Loan	-
LX171691	Global Medical Response T/L B	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX168592	Golden Nugget T/L B (09/17)	United States	Hotel, Gaming & Leisure	Lodging & casinos	Term Loan	Senior Secured Loan	-
LX141384	Granite Acq 1st T/L B (Wheelabrator)	United States	Energy: Electricity	Utilities	Term Loan	Senior Secured Loan	-
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	United States	Energy: Electricity	Utilities	Term Loan	2nd Lien Loan	-
LX159621	Gray Television T/L B	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	-
LX165794	Gruden Acquisition T/L	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	-
LX176498	HD Supply T/L B-5	United States	Wholesale	Industrial equipment	Term Loan	Senior Secured Loan	-
LX173879	IBC Capital T/L B1 (Goodpack)	United States	Transportation: Cargo	Containers & glass products	Term Loan	Senior Secured Loan	-
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	-
LX146975	Kenan Advantage T/L B (Canadian)	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	-
LX146807	Kenan Advantage T/L B (U.S.)	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	-
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Canada	Consumer goods: Non-durable	Cosmetics/toiletries	Term Loan	Senior Secured Loan	-
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX136370	Libbey Glass T/L	United States	Containers, Packaging & Glass	Containers & glass products	Term Loan	Senior Secured Loan	-
LX159083	Life Time Fitness 2017 Refinancing T/L B	United States	Services: Consumer	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	-
LX173565	Lifescan Global T/L	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	2nd Lien Loan	-
LX152400	McGraw-Hill Global Education Holdings T/L	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	-
LX172427	Mediacom T/L N	United States	Media: Broadcasting & Subscription	Cable & satellite television	Term Loan	Senior Secured Loan	-
LX152711	MPH Acquisition (Multiplan) T/L B	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	-
LX165715	MTS Systems Corporation T/L B (06/17)	United States	Construction & Building	Industrial equipment	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX169275	Navistar T/L B (10/17)	United States	Automotive	Industrial equipment	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX162460	Nielsen Finance T/L B4	United States	Services: Business	Publishing	Term Loan	Senior Secured Loan	-
LX155280	NN, Inc T/L B (9/16)	United States	Automotive	Industrial equipment	Term Loan	Senior Secured Loan	-
LX159002	Prestige Brands T/L B4	United States	Consumer goods: Non-durable	Cosmetics/toiletries	Term Loan	Senior Secured Loan	-
LX169594	Rackspace T/L B (11/17)	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	-
LX159617	RadNet Management T/L B (01/17)	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	-
LX176102	RR Donnelley & Sons T/L B	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	-
LX152375	Russell Investments T/L B	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	-



Current Asset Characteristics - Part III

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D.	Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
LX158094	Sinclair Television T/L B2	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	-
LX151194	Solera T/L B	United States	Services: Business	Business equipment & services	Term Loan	Senior Secured Loan	-
LX159036	Sophia / Ellucian T/L B	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	United States	Consumer goods: Non-durable	Business equipment & services	Term Loan	Senior Secured Loan	-
LX171276	Syniverse Holdings T/L (01/18)	United States	Services: Business	Telecommunications	Term Loan	Senior Secured Loan	-
LX156377	Team Health Holdings T/L	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	-
LX172243	Uber Technologies T/L (3/18)	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX173324	United Airlines T/L B (05/18)	United States	Transportation: Consumer	Air transport	Term Loan	Senior Secured Loan	-
LX161197	Univision Communications T/L C5	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	-
LX162476	Urban One T/L	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	-
LX153134	US Foods Second Incremental T/L	United States	Beverage, Food & Tobacco	Food service	Term Loan	Senior Secured Loan	Cov-Lite Loan
LX167989	USI Incremental T/L	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	-
LX169239	VC GB Holdings T/L (Generation Brands)	United States	Consumer goods: Durable	Conglomerates	Term Loan	Senior Secured Loan	-
LX144232	Wash Multifamily T/L (1st Lien)	United States	Services: Consumer	Business equipment & services	Term Loan	Senior Secured Loan	-
LX165396	WideOpenWest T/L B (6/17)	United States	Media: Broadcasting & Subscription	Telecommunications	Term Loan	Senior Secured Loan	-

Totals: 77



Weighted Average Spread

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Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Cash Spread	Effective Spread	Libor Floor	Weighted Factor
LX144914	Academy T/L B	Floating	2,770,450.63	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	131,568.70
LX144914	Academy T/L B	Floating	845,768.24	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	40,165.53
LX144914	Academy T/L B	Floating	2,736,937.13	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	129,977.14
LX144914	Academy T/L B	Floating	1,642,162.27	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	77,986.29
LX144914	Academy T/L B	Floating	25,484.23	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	1,210.25
LX172091	Acadia Healthcare T/L B3	Floating	3,755,397.57	LIBOR (1 month)	0.16%	2.50%	2.50%		93,884.94
LX172092	Acadia Healthcare T/L B4	Floating	1,856,387.91	LIBOR (1 month)	0.16%	2.50%	2.50%		46,409.70
LX179893	Adient US T/L B	Floating	989,250.01	LIBOR (3 months)	0.24%	4.25%	4.25%		42,043.13
LX179893	Adient US T/L B	Floating	2,928,180.02	LIBOR (1 month)	0.16%	4.25%	4.25%		124,447.65
LX155961	Advanced Disposal T/L B	Floating	1,303,987.07	LIBOR (1 week)	0.75%	2.25%	2.75%	0.75%	35,846.60
LX161956	AlixPartners T/L B	Floating	967,500.00	LIBOR (1 month)	0.16%	2.50%	2.50%		24,187.50
LX163228	Almonde (Misys) T/L B	Floating	2,576,004.07	LIBOR (6 months)	1.00%	3.50%	4.25%	1.00%	109,454.41
LX163228	Almonde (Misys) T/L B	Floating	479,139.06	LIBOR (6 months)	1.00%	3.50%	4.25%	1.00%	20,358.62
LX163228	Almonde (Misys) T/L B	Floating	526,526.43	LIBOR (6 months)	1.00%	3.50%	4.25%	1.00%	22,372.11
LX155973	American Airlines Replacement T/L B (AMR)	Floating	6,035,566.60	LIBOR (1 month)	0.16%	2.00%	2.00%		120,711.33
LX172399	American Greetings T/L (3/18)	Floating	3,428,923.29	LIBOR (1 month)	1.00%	4.50%	5.25%	1.00%	179,984.18
LX143787	American Tire Distributors T/L B	Floating	15,840.88	LIBOR (1 month)	1.00%	7.50%	8.25%	1.00%	1,306.71
LX143787	American Tire Distributors T/L B	Floating	3,176,045.61	LIBOR (1 month)	1.00%	7.50%	8.25%	1.00%	261,992.00
LX143787	American Tire Distributors T/L B	Floating	393,751.11	LIBOR (3 months)	1.00%	7.50%	8.25%	1.00%	32,480.53
LX173667	Aramark Services T/L B-2	Floating	1,666,081.25	LIBOR (1 month)	0.15%	1.75%	1.75%		29,156.42
LX183349	Berry Global (Berry Plastics) T/L W	Floating	4,225,318.63	LIBOR (1 month)	0.16%	2.00%	2.00%		84,506.37
LX174341	Boxer Parent Company T/L	Floating	1,974,937.35	LIBOR (1 month)	0.16%	4.25%	4.25%		83,934.84
LX161204	Boyd Gaming T/L B3	Floating	607,917.50	LIBOR (1 week)	0.11%	2.25%	2.25%		13,678.14
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	435,126.19	LIBOR (6 months)	1.07%	3.50%	4.25%	1.00%	18,488.51
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	1,597,710.82	LIBOR (6 months)	1.07%	3.50%	4.25%	1.00%	67,886.73
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	348,100.95	LIBOR (6 months)	1.07%	3.50%	4.25%	1.00%	14,790.81
LX159595	Builders Firstsource T/L	Floating	372,302.69	LIBOR (3 months)	1.00%	3.00%	3.75%	1.00%	13,957.63
LX144710	Calpine Corporation T/L B-5	Floating	424,282.94	LIBOR (1 month)	0.16%	2.25%	2.25%		9,546.37
LX152766	Cengage Learning T/L B	Floating	3,598,904.64	LIBOR (6 months)	1.00%	4.25%	5.00%	1.00%	179,909.24
LX159695	Change Healthcare T/L	Floating	535,847.42	LIBOR (3 months)	1.00%	2.50%	3.25%	1.00%	17,409.68
LX159695	Change Healthcare T/L	Floating	1,018,996.81	LIBOR (3 months)	1.00%	2.50%	3.25%	1.00%	33,107.21
LX159695	Change Healthcare T/L	Floating	540,028.97	LIBOR (3 months)	1.00%	2.50%	3.25%	1.00%	17,545.54
LX159695	Change Healthcare T/L	Floating	1,003,684.55	LIBOR (3 months)	1.00%	2.50%	3.25%	1.00%	32,609.71
LX159695	Change Healthcare T/L	Floating	127,050.82	LIBOR (1 month)	1.00%	2.50%	3.25%	1.00%	4,127.88
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	Floating	574,820.11	LIBOR (1 month)	1.00%	3.25%	4.00%	1.00%	22,987.06



Weighted Average Spread

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Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Cash Spread	Effective Spread	Libor Floor	Weighted Factor
LX177266	ConvergeOne T/L (01/19)	Floating	1,975,000.00	LIBOR (1 month)	0.16%	5.00%	5.00%		98,750.00
LX161958	Cypress Intermediate (CCC Info) T/L B	Floating	485,000.00	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	18,182.65
LX167193	Diamond T/L	Floating	4,924,050.62	LIBOR (3 months)	0.26%	3.00%	3.00%		147,721.52
LX167193	Diamond T/L	Floating	12,658.23	LIBOR (1 month)	0.16%	3.00%	3.00%		379.75
LX162899	Diebold T/L B (New Dollar)	Floating	4,699,383.03	LIBOR (1 month)	0.19%	2.75%	2.75%		129,233.03
LX162899	Diebold T/L B (New Dollar)	Floating	14,248.01	LIBOR (1 month)	0.19%	2.75%	2.75%		391.82
LX163026	Endo Luxembourg Finance T/L B	Floating	485,000.00	LIBOR (3 months)	0.75%	4.25%	4.75%	0.75%	23,032.65
LX175867	Envision Healthcare (Enterprise Merger) T/L B	Floating	3,949,874.70	LIBOR (1 month)	0.16%	3.75%	3.75%		148,120.30
LX159615	ExamWorks T/L B1	Floating	911,556.25	LIBOR (6 months)	1.07%	3.25%	4.00%	1.00%	36,453.13
LX173032	Ferro T/L B-1	Floating	725,793.75	LIBOR (3 months)	0.31%	2.25%	2.25%		16,330.36
LX173033	Ferro T/L B2	Floating	1,207,643.69	LIBOR (3 months)	0.31%	2.25%	2.25%		27,171.98
LX173034	Ferro T/L B3	Floating	1,181,949.13	LIBOR (3 months)	0.31%	2.25%	2.25%		26,593.86
LX174544	Financial & Risk T/L B (Refinitiv/Thompson Reuters)	Floating	2,962,406.00	LIBOR (1 month)	0.16%	3.25%	3.25%		96,278.20
LX167187	Flexential Intermediate T/L B (Peak 10)	Floating	3,348,354.46	LIBOR (3 months)	0.31%	3.50%	3.50%		117,192.41
LX162521	Forterra Finance T/L (04/17)	Floating	2,728,593.51	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	102,294.97
LX171691	Global Medical Response T/L B	Floating	10,030,156.17	LIBOR (6 months)	1.00%	3.25%	4.00%	1.00%	401,105.95
LX168592	Golden Nugget T/L B (09/17)	Floating	830,019.59	LIBOR (1 month)	0.75%	2.50%	3.00%	0.75%	24,892.29
LX168592	Golden Nugget T/L B (09/17)	Floating	704,195.40	LIBOR (1 month)	0.75%	2.50%	3.00%	0.75%	21,118.82
LX141384	Granite Acq 1st T/L B (Wheelabrator)	Floating	9,033,187.04	LIBOR (3 months)	1.00%	3.50%	4.25%	1.00%	383,820.12
LX141386	Granite Acq 2nd T/L B (Wheelabrator)	Floating	2,268,414.96	LIBOR (3 months)	1.00%	7.25%	8.00%	1.00%	181,450.51
LX159621	Gray Television T/L B	Floating	834,602.59	LIBOR (1 month)	0.16%	2.25%	2.25%		18,778.56
LX165794	Gruden Acquisition T/L	Floating	4,330,228.20	LIBOR (3 months)	1.00%	5.50%	6.25%	1.00%	270,595.96
LX176498	HD Supply T/L B-5	Floating	6,519,291.13	LIBOR (1 month)	0.16%	1.75%	1.75%		114,087.59
LX173879	IBC Capital T/L B1 (Goodpack)	Floating	1,191,712.84	LIBOR (3 months)	0.23%	3.75%	3.75%		44,689.23
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	Floating	968,250.57	LIBOR (1 month)	0.16%	1.75%	1.75%		16,944.38
LX146975	Kenan Advantage T/L B (Canadian)	Floating	246,508.35	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	9,241.60
LX146807	Kenan Advantage T/L B (U.S.)	Floating	812,975.26	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	30,478.44
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	1,045,496.30	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	49,650.62
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	337,366.22	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	16,021.52
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	586,723.85	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	27,863.52
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	727,853.64	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	34,565.77
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Floating	2,953,488.36	LIBOR (3 months)	1.00%	4.75%	5.50%	1.00%	162,412.32
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Floating	7,751.94	LIBOR (2 months)	1.00%	4.75%	5.50%	1.00%	426.28



Weighted Average Spread

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Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Cash Spread	Effective Spread	Libor Floor	Weighted Factor
LX159083	Life Time Fitness 2017 Refinancing T/L B	Floating	17,854.38	LIBOR (1 month)	1.00%	2.75%	3.50%	1.00%	624.72
LX159083	Life Time Fitness 2017 Refinancing T/L B	Floating	6,927,496.45	LIBOR (6 months)	1.00%	2.75%	3.50%	1.00%	242,393.10
LX173565	Lifescan Global T/L	Floating	2,174,850.00	LIBOR (6 months)	1.18%	6.00%	6.00%		130,491.00
LX152400	McGraw-Hill Global Education Holdings T/L	Floating	9,765,137.11	LIBOR (3 months)	1.00%	4.00%	4.75%	1.00%	463,746.36
LX172427	Mediacom T/L N	Floating	435,390.46	LIBOR (1 week)	0.11%	1.75%	1.75%		7,619.33
LX152711	MPH Acquisition (Multiplan) T/L B	Floating	1,869,590.23	LIBOR (3 months)	1.00%	2.75%	3.50%	1.00%	65,416.96
LX165715	MTS Systems Corporation T/L B (06/17)	Floating	319,987.09	LIBOR (1 month)	0.75%	3.25%	3.75%	0.75%	11,996.32
LX169275	Navistar T/L B (10/17)	Floating	1,974,683.55	LIBOR (1 month)	0.16%	3.50%	3.50%		69,113.92
LX162460	Nielsen Finance T/L B4	Floating	478,846.47	LIBOR (1 month)	0.15%	2.00%	2.00%		9,576.93
LX155280	NN, Inc T/L B (9/16)	Floating	3,325,198.50	LIBOR (1 month)	0.75%	5.75%	6.25%	0.75%	207,791.65
LX159002	Prestige Brands T/L B4	Floating	562,740.97	LIBOR (1 month)	0.16%	2.00%	2.00%		11,254.82
LX169594	Rackspace T/L B (11/17)	Floating	3,938,931.28	LIBOR (3 months)	1.00%	3.00%	3.75%	1.00%	147,670.53
LX169594	Rackspace T/L B (11/17)	Floating	10,178.12	LIBOR (2 months)	1.00%	3.00%	3.75%	1.00%	381.58
LX159617	RadNet Management T/L B (01/17)	Floating	2,359,846.30	LIBOR (6 months)	1.00%	3.75%	4.50%	1.00%	106,169.49
LX176102	RR Donnelley & Sons T/L B	Floating	908,170.00	LIBOR (1 month)	0.16%	5.00%	5.00%		45,408.50
LX152375	Russell Investments T/L B	Floating	8,226,997.64	LIBOR (6 months)	1.07%	2.75%	3.50%	1.00%	287,862.65
LX158094	Sinclair Television T/L B2	Floating	1,282,997.09	LIBOR (1 month)	0.16%	2.25%	2.25%		28,867.43
LX151194	Solera T/L B	Floating	6,732.65	LIBOR (1 month)	0.16%	2.75%	2.75%		185.15
LX151194	Solera T/L B	Floating	2,571,870.41	LIBOR (2 months)	0.19%	2.75%	2.75%		70,726.44
LX159036	Sophia / Ellucian T/L B	Floating	3,740,930.12	LIBOR (3 months)	1.00%	3.25%	4.00%	1.00%	149,599.80
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	Floating	2,909,999.98	LIBOR (3 months)	1.00%	3.25%	4.00%	1.00%	116,370.90
LX171276	Syniverse Holdings T/L (01/18)	Floating	6,507,713.14	LIBOR (6 months)	1.00%	5.00%	5.75%	1.00%	374,128.43
LX156377	Team Health Holdings T/L	Floating	8,520,651.96	LIBOR (1 month)	1.00%	2.75%	3.50%	1.00%	298,137.61
LX172243	Uber Technologies T/L (3/18)	Floating	1,964,912.29	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	93,313.68
LX173324	United Airlines T/L B (05/18)	Floating	483,750.00	LIBOR (1 month)	0.16%	1.75%	1.75%		8,465.63
LX161197	Univision Communications T/L C5	Floating	7,748,788.96	LIBOR (1 month)	1.00%	2.75%	3.50%	1.00%	271,130.13
LX162476	Urban One T/L	Floating	1,344,789.79	LIBOR (1 month)	1.00%	4.00%	4.75%	1.00%	63,864.07
LX153134	US Foods Second Incremental T/L	Floating	3,402,649.18	LIBOR (1 month)	0.16%	1.75%	1.75%		59,546.36
LX167989	USI Incremental T/L	Floating	972,500.00	LIBOR (3 months)	0.31%	3.00%	3.00%		29,175.00
LX169239	VC GB Holdings T/L (Generation Brands)	Floating	2,906,042.91	LIBOR (1 month)	1.00%	3.00%	3.75%	1.00%	108,947.55
LX144232	Wash Multifamily T/L (1st Lien)	Floating	3,105,966.09	LIBOR (1 month)	1.00%	3.25%	4.00%	1.00%	124,207.58
LX165396	WideOpenWest T/L B (6/17)	Floating	1,191,620.26	LIBOR (1 month)	1.00%	3.25%	4.00%	1.00%	47,652.89
Totals:	100		220,501,960.94				3.90%		8,588,136.10



AGIS CLO 2014-4, Ltd.

Rating Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Moody's					S & P			
		Status	Rating	Default Prob.	Date	Rec Rate	Status	Rating	Date	Rec Rate
LX144914	Academy T/L B		Caa1	B3		40.00		CCC+		20.00
LX172091	Acadia Healthcare T/L B3		Ba3	B2		60.00		B		50.00
LX172092	Acadia Healthcare T/L B4		Ba3	B2		60.00		B		50.00
LX179893	Adient US T/L B		Ba3	B2		60.00		B+		30.00
LX155961	Advanced Disposal T/L B		Ba3	B1		50.00		BB-		65.00
LX161956	AlixPartners T/L B		B2	B2		45.00		B+		30.00
LX163228	Almonde (Misys) T/L B		B2	B3		50.00		CCC+		30.00
LX155973	American Airlines Replacement T/L B (AMR)		Ba3	B2		60.00		B-		30.00
LX172399	American Greetings T/L (3/18)		Ba3	B2		60.00		B		50.00
LX143787	American Tire Distributors T/L B		Ca	Caa3		40.00		CCC+		20.00
LX173667	Aramark Services T/L B-2		Ba2	Ba3		50.00		BB-		65.00
LX183349	Berry Global (Berry Plastics) T/L W		Ba2	Ba3		50.00		BB+		50.00
LX189759	Boardriders T/L B2	DEF	Caa1	Caa1	04-Sep-20	35.00	DEF	SD	04-Sep-20	30.00
LX174341	Boxer Parent Company T/L		B2	B3		50.00		B-		30.00
LX161204	Boyd Gaming T/L B3		Ba3	B2		60.00		B		65.00
LX171142	Bright Bidco (Lumileds) T/L B (02/18)		Caa3	Caa3		45.00		CCC		30.00
LX159595	Builders Firstsource T/L	CW+	Ba3	Ba3	31-Aug-20	45.00		BB-		65.00
LX144710	Calpine Corporation T/L B-5		Ba2	Ba3		50.00		B+		65.00
LX152766	Cengage Learning T/L B		Caa1	Caa2		50.00		CCC+		50.00
LX159695	Change Healthcare T/L		B1	B2		50.00		B+		30.00
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien		B2	B3		50.00		B-		30.00
LX177266	ConvergeOne T/L (01/19)		B2	B3		50.00		B-		30.00
LX161958	Cypress Intermediate (CCC Info) T/L B		B3	B3		45.00		B-		30.00
LX167193	Diamond T/L		B1	B3		60.00		CCC+		30.00

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating		SPR - S&P Rating	DOR - Derived from rating of other rating agency



Rating Detail
As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Moody's					S & P			
		Status	Rating	Default Prob.	Date	Rec Rate	Status	Rating	Date	Rec Rate
LX162899	Diebold T/L B (New Dollar)		B3	B3		45.00		B-		30.00
LX163026	Endo Luxembourg Finance T/L B		B2	B3		50.00		B		50.00
LX175867	Envision Healthcare (Enterprise Merger) T/L B		Caa1	Caa2		50.00		CCC		30.00
LX159615	ExamWorks T/L B1		B1	B2		50.00		B		30.00
LX173032	Ferro T/L B-1		Ba3	Ba3		45.00		B+		30.00
LX173033	Ferro T/L B2		Ba3	Ba3		45.00		B+		30.00
LX173034	Ferro T/L B3		Ba3	Ba3		45.00		B+		30.00
LX174544	Financial & Risk T/L B (Refinitiv/Thompson Reuters)	CW+	B1	B2	01-Aug-19	50.00	CW+	B+	01-Aug-19	30.00
LX167187	Flexential Intermediate T/L B (Peak 10)		B3	Caa1		50.00		CCC+		30.00
LX162521	Forterra Finance T/L (04/17)		B3	B3		45.00		B-		20.00
LX171691	Global Medical Response T/L B		B1	B2		50.00		B		30.00
LX168592	Golden Nugget T/L B (09/17)		B2	Caa1		60.00		B-		50.00
LX141384	Granite Acq 1st T/L B (Wheelabrator)		B1	B1		45.00		B+		30.00
LX141386	Granite Acq 2nd T/L B (Wheelabrator)		B3	B1		15.00		B+		2.00
LX159621	Gray Television T/L B		Ba2	B1		60.00		B+		65.00
LX165794	Gruden Acquisition T/L		B3	B3		45.00		B-		30.00
LX176498	HD Supply T/L B-5		Ba1	Ba1		45.00	CW-	BB	26-Sep-19	65.00
LX173879	IBC Capital T/L B1 (Goodpack)		B3	B3		45.00		B		30.00
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)		Ba1	Ba2		50.00		BB+		50.00
LX146975	Kenan Advantage T/L B (Canadian)		B3	Caa1		50.00		CCC+		50.00
LX146807	Kenan Advantage T/L B (U.S.)		B3	Caa1		50.00		CCC+		50.00
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)		B1	B3		60.00		B-		30.00
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)		Caa1	Caa2		50.00		CCC		30.00
LX136370	Libbey Glass T/L	DEF	Caa3	Caa3	14-Apr-20	45.00	DEF	NR	14-Apr-20	45.00

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating		SPR - S&P Rating	DOR - Derived from rating of other rating agency



AGIS CLO 2014-4, Ltd.

Rating Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Moody's					S & P			
		Status	Rating	Default Prob.	Date	Rec Rate	Status	Rating	Date	Rec Rate
LX159083	Life Time Fitness 2017 Refinancing T/L B		B2	B3		50.00		CCC+		65.00
LX173565	Lifescan Global T/L		B3	B3		35.00		B		30.00
LX152400	McGraw-Hill Global Education Holdings T/L		Caa1	Caa2		50.00		CCC+		50.00
LX172427	Mediacom T/L N		Ba1	Ba1		45.00		BBB		45.00
LX152711	MPH Acquisition (Multiplan) T/L B	CW+	Ba3	B2	13-Jul-20	60.00		B+		30.00
LX165715	MTS Systems Corporation T/L B (06/17)		Ba2	B1		60.00		B+		50.00
LX169275	Navistar T/L B (10/17)		Ba2	B2		60.00		B-		65.00
LX162460	Nielsen Finance T/L B4		Ba1	Ba3		60.00	CW-	BB-	07-Nov-19	65.00
LX155280	NN, Inc T/L B (9/16)	CW+	Caa1	Caa1	25-Aug-20	45.00		B-		30.00
LX159002	Prestige Brands T/L B4		Ba3	B2		60.00		B+		65.00
LX169594	Rackspace T/L B (11/17)		B1	B2		50.00		B		50.00
LX159617	RadNet Management T/L B (01/17)		B1	B2		50.00		B		30.00
LX176102	RR Donnelley & Sons T/L B		B1	B2		50.00		B		50.00
LX152375	Russell Investments T/L B		Ba2	Ba2		45.00		BB-		20.00
LX158094	Sinclair Television T/L B2		Ba2	Ba3		50.00		BB-		65.00
LX151194	Solera T/L B		Ba3	B2		60.00		B-		50.00
LX159036	Sophia / Ellucian T/L B		B2	B3		50.00		B-		50.00
LX165477	Spin Holdco (Coinmach) T/L B (02/18)		B2	B3		50.00		B-		30.00
LX171276	Syniverse Holdings T/L (01/18)		Caa1	Caa1		45.00		CCC+		20.00
LX156377	Team Health Holdings T/L		Caa1	Caa2		50.00		B-		30.00
LX172243	Uber Technologies T/L (3/18)		B1	B2		50.00		B-		50.00
LX173324	United Airlines T/L B (05/18)		Ba1	Ba2		50.00		B+		65.00
LX161197	Univision Communications T/L C5		B2	B2		45.00		B		30.00
LX162476	Urban One T/L		B3	B3		45.00		CCC		30.00

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating		SPR - S&P Rating	DOR - Derived from rating of other rating agency



Rating Detail

As of Date: 09/21/2020
Payment Date: 11/02/2020

Security I.D.	Security Description	Moody's					S & P			
		Status	Rating	Default Prob.	Date	Rec Rate	Status	Rating	Date	Rec Rate
LX153134	US Foods Second Incremental T/L		B3	B2		40.00		BB-		30.00
LX167989	USI Incremental T/L		B2	B3		50.00		B		30.00
LX169239	VC GB Holdings T/L (Generation Brands)		B2	B2		45.00		B		30.00
LX144232	Wash Multifamily T/L (1st Lien)		B2	B3		50.00		B-		30.00
LX165396	WideOpenWest T/L B (6/17)		B2	B2		45.00		B		30.00

Totals: 77

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating		SPR - S&P Rating	DOR - Derived from rating of other rating agency



Rating Change History

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Principal Balance	Moody's			S & P		
			Curr	Date	Action (1)	Curr	Date	Action (1)
LX147095	Kronos Acquisition Holdings 1st Lien T/L	2,697,440.01	B1	28-Aug-20	UPG			
LX153134	US Foods Second Incremental T/L	3,402,649.18				BB-	08-Sep-20	OFF(CW-)
LX153134	US Foods Second Incremental T/L	3,402,649.18				BB-	08-Sep-20	DNG
LX155280	NN, Inc T/L B (9/16)	3,325,198.50	Caa2	25-Aug-20	CW+	B-	25-Aug-20	OFF(CW-)
LX159595	Builders Firstsource T/L	372,302.69	B1	31-Aug-20	CW+			
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	2,380,937.96				CCC	31-Aug-20	OFF(CW-)
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	2,380,937.96				CCC	31-Aug-20	DNG

Totals:	7	17,962,115.48
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Upgrades:	1	Aggregate Balance:	2,697,440.01
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Downgrades:	2	Aggregate Balance:	5,783,587.14
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<u>Asset Status Legend: (1)</u>	DNG - Downgrade	N - Notched / Implied Rating	CW- - Credit Watch with negative implications
	UPG - Upgrade	E - Credit Estimate	CW+ - Credit Watch with positive implications
	WDR - Withdrawn	S - Shadow Rated	DEF - In Default



Caa/CCC Obligations

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Moody's			S & P		
		Rating	Rating Type	Principal Balance	Rating	Rating Type	Principal Balance
LX144914	Academy T/L B	Caa1	MR	8,020,802.50	CCC+	SCC	8,020,802.50
LX163228	Almonde (Misys) T/L B	B2	MSS	-	CCC+	SCC	3,581,669.56
LX143787	American Tire Distributors T/L B	Ca	MR	3,585,637.60	CCC+	SCC	3,585,637.60
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Caa3	MSS	2,380,937.96	CCC	SCC	2,380,937.96
LX152766	Cengage Learning T/L B	Caa1		3,598,904.64	CCC+		3,598,904.64
LX167193	Diamond T/L	B1		-	CCC+		4,936,708.85
LX175867	Envision Healthcare (Enterprise Merger) T/L B	Caa1		3,949,874.70	CCC		3,949,874.70
LX167187	Flexential Intermediate T/L B (Peak 10)	B3		-	CCC+		3,348,354.46
LX146975	Kenan Advantage T/L B (Canadian)	B3	MR	-	CCC+	SCC	246,508.35
LX146807	Kenan Advantage T/L B (U.S.)	B3	MR	-	CCC+	SCC	812,975.26
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Caa1	MR	2,961,240.30	CCC	SCC	2,961,240.30
LX159083	Life Time Fitness 2017 Refinancing T/L B	B2		-	CCC+		6,945,350.83
LX152400	McGraw-Hill Global Education Holdings T/L	Caa1		9,765,137.11	CCC+		9,765,137.11
LX155280	NN, Inc T/L B (9/16)	Caa1	MR	3,325,198.50	B-	SCC	-
LX171276	Syniverse Holdings T/L (01/18)	Caa1		6,507,713.14	CCC+		6,507,713.14
LX156377	Team Health Holdings T/L	Caa1	MR	8,520,651.96	B-	SCC	-
LX162476	Urban One T/L	B3		-	CCC		1,344,789.79

Totals:	17	52,616,098.41	61,986,605.05
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Rating Type Legend:

SS - Senior Secured	RE - Rating Estimate	MSUS - Moody's Senior	SSUS - S&P Senior Unsecured
IR - Issuer	SH - Shadow Rating	MSI - Moody's Senior Implied	SCC - S&P Corporate Credit
	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured

Asset Status Legend:

CW- - Credit Watch with negative implications
CW+ - Credit Watch with positive implications

DOR Derived from other rating agency



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As of Date: 09/21/2020

Payment Date: 11/02/2020

Totals:	0	-
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As of Date: 09/21/2020

Payment Date: 11/02/2020

Totals:	0	-	-
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AGIS CLO 2014-4 Ltd.
Defaulted/Deferring Obligations

As of Date: 09/21/2020
Payment Date: 11/02/2020



Security I.D.	Security Description	Asset Description	Date of Action	Par Amount	Moody's Recovery Amount	S&P Recovery Amount	Market Value	Applicable Value
LX189759	Boardriders T/L B2	Defaulted	04-Sep-20	1,181,863.98	413,652.39	354,559.19	874,579.35	354,559.19
LX136370	Libbey Glass T/L	Defaulted	14-Apr-20	2,404,880.28	1,082,196.13	1,082,196.13	369,750.34	369,750.34
Totals:				2	3,586,744.26	1,495,848.52	1,436,755.32	1,244,329.69
							724,309.54	



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As of Date: 09/21/2020

Payment Date: 11/02/2020

Totals:	0	-
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As of Date: 09/21/2020

Payment Date: 11/02/2020

Totals:	0
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Hedge Calculations

As of Date: 09/21/2020
Payment Date: 11/02/2020



		Party A				Party B				
Nbr	P / I	Notional Amount	Rate	Current Days	Current Payment	Notional Amount	Rate	Current Days	Current Payment	Net Payment



ACIS CLO 2014-4 Ltd.

ETB Subsidiary

As of Date: 09/21/2020
Payment Date: 11/02/2020



Blocker Subsidiary Name	Security or Obligation Held	Issuer	Asset	Amount	Collateral that has been transferred in and/or out
ACIS CLO 2014-4 Chemical Holdings, LLC		Vertellus Holdings	Common	221,441.00	In - 10/31/2016
ACIS CLO 2014-4 Chemical Holdings, LLC		Vertellus Holdings	Common	(221,441.00)	Out - 11/21/2019
Cash Held:				0.00	

Total:

-



Equity Securities

As of Date: 09/21/2020
Payment Date: 11/02/2020



CUSIP	Security Description	Asset Description	# of Units/Shares
LX178834	Tru Kids Parent - Units	Equity	616.93
8AMCSF0Z0	Wayne Services Legacy - C/S	Equity	616.93

Totals: 2



Trading Plans

As of Date: 09/21/2020
Payment Date: 11/02/2020



Obigor	Sale/Purchase	Rating	Maturity	Trade Date	Settle Date	Plan Number
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Total:



Stratifications - Characteristics

As of Date: 09/21/2020
Payment Date: 11/02/2020

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Principal Balances

Current Principal Balances	# of Assets	Principal Balance	% of Balance	Weighted Average		
				Avg Life	Coupon	Rating(1)
0 to 500,000.00	9	3,731,068.00	1.69 %	3.25	3.19%	Ba3
500,000.00 to 1,000,000.00	11	8,846,827.00	4.01 %	3.09	3.22%	B1
1,000,000.00 to 1,500,000.00	7	8,704,699.87	3.95 %	3.08	3.41%	B1
1,500,000.00 to 2,000,000.00	8	14,815,807.57	6.72 %	3.84	3.78%	B1
2,000,000.00 to 2,500,000.00	4	9,184,049.22	4.17 %	3.01	6.14%	Caa1
2,500,000.00 to 3,000,000.00	7	19,744,325.77	8.95 %	2.97	4.21%	B2
3,000,000.00 to 3,500,000.00	6	19,836,700.09	9.00 %	2.90	4.24%	B2
3,500,000.00 to 4,000,000.00	8	30,078,953.62	13.64 %	3.19	4.65%	B3
4,000,000.00 to 4,500,000.00	2	8,555,546.83	3.88 %	1.99	4.35%	B1
4,500,000.00 to 5,000,000.00	2	9,650,339.89	4.38 %	3.53	3.10%	B2
5,000,000.00 to 5,500,000.00	-	-	-	-	-	-
5,500,000.00 to 6,000,000.00	-	-	-	-	-	-
6,000,000.00 to 6,500,000.00	1	6,035,566.60	2.74 %	2.60	2.16%	Ba3
6,500,000.00 to 7,000,000.00	3	19,972,355.10	9.06 %	2.40	3.88%	B2
7,000,000.00 to 7,500,000.00	-	-	-	-	-	-
7,500,000.00 to 8,000,000.00	1	7,748,788.96	3.51 %	3.53	3.75%	B2
8,000,000.00 to 8,500,000.00	2	16,247,800.13	7.37 %	2.26	4.40%	B2
8,500,000.00 to 9,000,000.00	1	8,520,651.96	3.86 %	3.36	3.75%	Caa1
9,000,000.00 to 9,500,000.00	1	9,033,187.04	4.10 %	0.40	4.50%	B1
9,500,000.00 to 10,000,000.00	1	9,765,137.11	4.43 %	1.63	5.00%	Caa1
10,000,000.00 to 10,500,000.00	1	10,030,156.17	4.55 %	1.61	4.25%	B1
10,500,000.00 to 11,000,000.00	-	-	-	-	-	-
11,000,000.00 to 11,050,000.00	-	-	-	-	-	-
11,050,000.00 to 12,000,000.00	-	-	-	-	-	-
12,000,000.00 to 99,999,999.00	-	-	-	-	-	-
Total	75	220,501,960.93	100.00 %	2.75	4.14%	B2

Distribution of Coupon Type

Collateral Type	# of Assets	Principal Balance	% of Balance	Weighted Average		
				Avg Life	Coupon	Rating(1)
Floating	75	220,501,960.93	100.00 %	2.75	4.14%	B2
Total	75	220,501,960.93	100.00 %	2.75	4.14%	B2

Distribution of Fixed Rates

Coupon Rate	# of Assets	Principal Balance	% of Balance	Weighted Average	
				Avg Life	Rating(1)
0.000% to 5.000%	-	-	-	-	-
5.001% to 5.500%	-	-	-	-	-
5.501% to 6.000%	-	-	-	-	-
6.001% to 6.500%	-	-	-	-	-
6.501% to 7.000%	-	-	-	-	-
7.001% to 7.500%	-	-	-	-	-
7.501% to 8.000%	-	-	-	-	-
8.001% to 8.500%	-	-	-	-	-
8.501% to 9.000%	-	-	-	-	-
9.001% to 9.500%	-	-	-	-	-
9.501% to 10.000%	-	-	-	-	-
Total	-	-	-	-	0

Distribution of Spread Rates

Coupon Rate	# of Assets	Principal Balance	% of Balance	Weighted Average	
				Avg Life	Rating(1)
-0.500% to 0.000%	-	-	-	-	-
0.000% to 0.500%	-	-	-	-	-
0.500% to 1.000%	-	-	-	-	-
1.000% to 1.500%	-	-	-	-	-
1.500% to 2.000%	10	24,777,885.26	11.24 %	2.80	Ba3
2.000% to 2.500%	13	18,908,282.80	8.58 %	2.85	Ba2
2.500% to 3.000%	16	58,013,354.68	26.31 %	3.02	Ba3
3.000% to 3.500%	14	46,066,274.64	20.89 %	2.26	B1
3.500% to 4.000%	8	31,294,515.54	14.19 %	2.52	Ba3
4.000% to 4.500%	5	13,405,195.31	6.08 %	3.54	A2
4.500% to 99.000%	9	28,036,452.70	12.71 %	2.74	B3
Total	75	220,501,960.93	100.00 %	2.75	Ba3

(1) Based on the definition of "Rating" in the Indenture



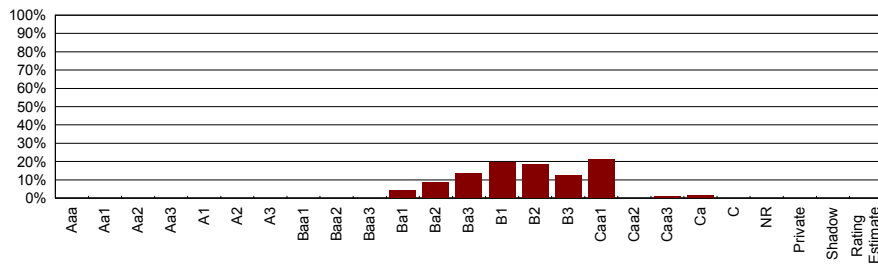
Stratifications - Ratings

As of Date: 09/21/2020
Payment Date: 11/02/2020

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Moody's Ratings

Moody's (1)	# of Assets	Principal Balance	% of Balance
Aaa		0.00	-
Aa1		0.00	-
Aa2		0.00	-
Aa3		0.00	-
A1		0.00	-
A2		0.00	-
A3		0.00	-
Baa1		0.00	-
Baa2		0.00	-
Baa3		0.00	-
Ba1	5	8,885,528.63	4.03 %
Ba2	8	18,954,950.77	8.60 %
Ba3	14	29,404,233.49	13.34 %
B1	11	42,979,100.88	19.49 %
B2	15	40,614,341.16	18.42 %
B3	12	27,047,707.59	12.27 %
Caa1	8	46,649,522.85	21.16 %
Caa2		0.00	-
Caa3	1	2,380,937.96	1.08 %
Ca	1	3,585,637.60	1.63 %
C		0.00	-
NR		0.00	-
Private		0.00	-
Shadow		0.00	-
Rating Estimate		0.00	-
Total	75	220,501,960.93	100.00 %

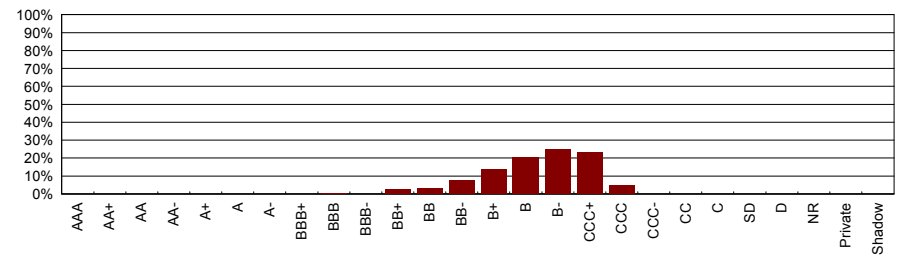


■ Current

(1) Based on the definition of "Rating" in the Indenture

Distribution of S&P Ratings

S&P (1)	# of Assets	Principal Balance	% of Balance
AAA		0.00	-
AA+		0.00	-
AA		0.00	-
AA-		0.00	-
A+		0.00	-
A		0.00	-
A-		0.00	-
BBB+		0.00	-
BBB	1	435,390.46	0.20 %
BBB-		0.00	-
BB+	2	5,193,569.20	2.36 %
BB	1	6,519,291.13	2.96 %
BB-	7	16,733,861.38	7.59 %
B+	15	29,984,886.99	13.60 %
B	16	44,477,979.36	20.17 %
B-	18	55,170,377.36	25.02 %
CCC+	11	51,349,762.30	23.29 %
CCC	4	10,636,842.75	4.82 %
CCC-		0.00	-
CC		0.00	-
C		0.00	-
SD	1	0.00	-
D		0.00	-
NR		0.00	-
Private		0.00	-
Shadow		0.00	-
Total	76	220,501,960.93	100.00 %



■ Current



Stratifications - Industries

As of Date: 09/21/2020
Payment Date: 11/02/2020

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Moody's Industry Classification

Industry Group	# of Assets	Principal Balance	% of Balance	Weighted Average		
				Avg Life	Coupon	Rating(1)
Automotive	5	14,767,861.97	6.70 %	3.52	5.86%	Caa1
Banking, Finance, Insurance & Real Estate	2	9,199,497.63	4.17 %	2.82	3.77%	Ba2
Beverage, Food & Tobacco	1	3,402,649.18	1.54 %	2.76	1.91%	B3
Capital Equipment	1	2,380,937.96	1.08 %	3.74	4.57%	Caa3
Chemicals, Plastics, & Rubber	4	8,052,095.42	3.65 %	3.72	2.99%	B1
Construction & Building	2	3,048,580.60	1.38 %	3.06	4.00%	B3
Consumer goods: Durable	2	6,334,966.20	2.87 %	3.48	4.81%	B1
Consumer goods: Non-durable	3	6,170,180.96	2.80 %	2.50	4.39%	B1
Containers, Packaging & Glass	1	4,225,318.63	1.92 %	2.06	2.16%	Ba2
Energy: Electricity	2	11,301,602.00	5.13 %	0.78	5.25%	B2
Environmental Industries	1	1,303,987.07	0.59 %	3.12	3.00%	Ba3
Healthcare & Pharmaceuticals	10	31,709,917.77	14.38 %	2.54	4.24%	B2
High Tech Industries	6	16,471,168.07	7.47 %	3.47	4.05%	B2
Hotel, Gaming & Leisure	2	2,142,132.49	0.97 %	3.01	3.00%	B1
Media: Advertising, Printing & Publishing	3	14,272,211.75	6.47 %	2.00	5.07%	Caa1
Media: Broadcasting & Subscription	6	12,838,189.15	5.82 %	3.33	3.64%	B2
Retail	1	8,020,802.50	3.64 %	1.78	5.00%	Caa1
Services: Business	9	26,519,642.68	12.03 %	3.20	3.93%	B3
Services: Consumer	3	10,626,137.03	4.82 %	1.70	3.92%	B2
Telecommunications	2	7,297,463.86	3.31 %	3.45	3.91%	B2
Transportation: Cargo	4	6,581,424.65	2.98 %	2.10	5.64%	B3
Transportation: Consumer	2	6,519,316.60	2.96 %	2.67	2.14%	Ba3
Utilities: Electric	1	424,282.94	0.19 %	3.31	2.41%	Ba2
Wholesale	2	6,891,593.82	3.13 %	3.08	2.02%	Ba1
Total	75	220,501,960.93	100.00 %	2.75	4.14%	B2

Distribution of S&P Industry Classification

Industry Group	# of Assets	Principal Balance	% of Balance	Weighted Average		
				Avg Life	Coupon	Rating(1)
Air transport	2	6,519,316.60	2.96 %	2.67	2.14%	B-
Automotive	3	9,467,979.92	4.29 %	3.91	6.09%	BB-
Building & Development	2	3,100,896.20	1.41 %	3.13	4.00%	AA-
Business equipment & services	9	17,534,232.59	7.95 %	3.34	3.94%	BB
Cable & satellite television	1	435,390.46	0.20 %	3.35	1.86%	BBB
Chemicals & plastics	4	8,052,095.42	3.65 %	3.72	2.99%	AA-
Conglomerates	1	2,906,042.91	1.32 %	3.42	4.00%	B
Containers & glass products	2	5,417,031.47	2.46 %	2.26	2.56%	BBB-
Cosmetics/toiletries	2	3,260,180.98	1.48 %	2.81	4.51%	B-
Ecological services & equipment	1	1,303,987.07	0.59 %	3.12	3.00%	-
Electronics/electrical	3	12,036,230.72	5.46 %	2.93	3.81%	BB-
Financial intermediaries	2	9,199,497.63	4.17 %	2.82	3.77%	BB-
Food service	2	5,068,730.43	2.30 %	2.98	1.91%	BB-
Health care	13	43,068,410.53	19.53 %	2.73	4.07%	BB-
Home furnishings	1	3,428,923.29	1.56 %	3.52	5.50%	-
Industrial equipment	5	14,520,098.23	6.59 %	3.08	3.68%	BB-
Leisure goods/activities/movies	1	6,945,350.83	3.15 %	1.72	3.75%	-
Lodging & casinos	2	2,142,132.49	0.97 %	3.01	3.00%	B-
Publishing	4	14,751,058.22	6.69 %	2.04	4.98%	AA+
Radio & Television	4	11,211,178.43	5.08 %	3.38	3.65%	B+
Retailers (except food & drug)	1	8,020,802.50	3.64 %	1.78	5.00%	CCC+
Surface transport	3	5,389,711.81	2.44 %	1.90	6.01%	B-
Telecommunications	4	14,996,797.26	6.80 %	2.98	4.84%	-
Utilities	3	11,725,884.94	5.32 %	0.87	5.15%	B+
Total	75	220,501,960.93	100.00 %	2.75	4.14%	BB

(1) If applicable, where no assigned rating exists, a notched rating is used as described in the Governing Agreements.



General Information

As of Date: 09/21/2020
Payment Date: 11/02/2020



General Information

Sec. 5.1(g) Event of Default calculation (Minimum 102.5%)

Aggregate Principal Balance of Collateral Obligations:	224,088,705.19
Amounts on deposit in the Collection Account and the Ramp-Up Account:	12,548,863.26
Less:	
Aggregate Principal Balance of Defaulted Obligations:	3,586,744.26
Plus:	
Aggregate Market Value of Defaulted Obligations:	1,244,329.69
	<hr/>
Collateral Principal Amount:	234,295,153.88
Divided by:	
Aggregate Outstanding Amount of the Class A Notes:	65,160,094.26
Result:	359.6%



General Information

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Description

Weighted Average Moody's Rating Factor:	4,087
Weighted Average Adjusted Moody's Rating Factor w/o the Rating Factor Adjustment Amount:	3,513
Weighted Average Floating Spread determined as if the Libor Floor of each Libor Floor Obligation were equal to zero:	3.41%
Excess Weighted Average Coupon:	0.00%
Excess Weighted Average Floating Spread:	0.00%
S&P Weighted Avg. Recovery Rate Test ('AAA' liabilities)	36.1%
S&P Weighted Avg. Recovery Rate Test ('AA' liabilities)	45.5%
S&P Weighted Avg. Recovery Rate Test ('A' liabilities)	51.5%
S&P Weighted Avg. Recovery Rate Test ('BBB' liabilities)	58.1%
S&P Weighted Avg. Recovery Rate Test ('BB' liabilities)	63.7%
S&P Weighted Avg. Recovery Rate Test ('B' liabilities)	69.0%



Disclaimer

As of Date: 09/21/2020
Payment Date: 11/02/2020



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